

Wharton Executive MBA Program (WEST)  
Stat 613: Regression Analysis for Business  
Fall 2013

## 1 People

- Professor: Richard Waterman. Room 458 JMHH. [waterman@wharton.upenn.edu](mailto:waterman@wharton.upenn.edu) (please place WEMBA WEST in the subject line of all emails).
- TA: Jingxian (Olivia) Wang. [Jingxw@wharton.upenn.edu](mailto:Jingxw@wharton.upenn.edu)

## 2 Resources

- Books: Basic Business Statistics (BBS): A Casebook by Dean P. Foster, Robert A. Stine, Richard P. Waterman. Springer Verlag; ISBN: 0387983546.
- Business Analysis Using Regression (BAUR): A Casebook by Dean P. Foster, Robert A. Stine, Richard P. Waterman. Springer Verlag; ISBN: 0387983562.
- JMP-IN statistical software.
- Statistics for Business. (SfB) Robert A. Stine and Dean P. Foster (2nd Edition). Addison Wesley; ISBN:978-0321836519.
- Course web site. There will be an e-room for this course which will contain all lecture notes, past exams, solutions and assignments.

## 3 Objectives

- Develop an appreciation, understanding and mastery of the ways in which statistical techniques can be used to solve business problems.
- Class preparation: Students should read through the Statistics for Business readings and specified casebook chapters prior to each class. Taking time to work through the examples using JMP-IN before class would be of great benefit.

## 4 Class content

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09/26 Class 1	BBS Ch. 1, 2, 3.	SfB Ch. 1–4,7,9,12	HW1 out.
09/27 Class 2	BBS Ch. 4.	SfB 14	
09/27 Class 3	BBS Ch. 5, 6.	SfB 15,16	
09/28 Class 4	BBS Ch. 7, 8	SfB 13,16,17	HW2 out.
10/10 Class 5	BBS Ch. 10. BAUR Ch. 1	SfB 6,10,19,20	
10/11 Class 6	BAUR Ch. 1, 2.	SfB 19,20,21	
10/11 Class 7	BAUR Ch. 2,3.	SfB 22	HW3 out.
10/12 Class 8	BAUR Ch. 4.	SfB 23	HW1 in.
11/07 Class 9	BAUR Ch. 5,6	SfB 24,25	HW2 in.
11/07 Mid-term	(BBS material to Ch. 10).		
11/09 Class 10	BAUR Ch. 7.	SfB 25	HW4 out
11/23 Class 11	BAUR Ch. 11.		HW3 in
12/14 Final	(Only covers BAUR material).		HW4 in 12/14.

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## 5 Grading

- Grade: Homeworks (40%), Mid-term (25%) and Final (35%).
- Homeworks: HW1 (8%), HW2 (8%), HW3 (8%), HW4 (16%).
- Homeworks are group based.
- Homework 4 involves students analyzing (using all the tools developed over the semester) a large customized dataset drawn from a credit risk project and entering a “prediction competition”.
- There will be a one week limit between the return of homework and the acceptance of grade queries.