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Régression avec R (Pratique R) (French Edition)

Pierre-André Cornillon, Eric Matzner-Lober

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Cet ouvrage expose de manière détaillée l'une des méthodes statistiques les plus courantes : la régression. Après avoir présenté la régression linéaire simple et multiple, il s'attache à expliquer les fondements de la méthode, tant au niveau des choix opérés que des hypothèses et de leur utilité. Ensuite sont développés les outils permettant de vérifier les hypothèses de base mises en œuvre par la régression. Une présentation simple des modèles d'analyse de la covariance et de la variance est effectuée. L'ouvrage présente aussi les choix de modèles et certaines extensions de la régression: lasso, PLS, PCR... La présentation témoigne d'un réel souci pédagogique. Les résultats exposés sont replacés dans la perspective de leur utilité pratique grâce à l'analyse d'exemples concrets. Les commandes permettant le traitement des exemples sous le logiciel R figurent dans le corps du texte.

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