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The main textbook is Linear models with R by Julian J. Faraway. It is written in a non-mathematical way with due emphasis on the statistical applications. A more mathematical exposition (not recommended for this course) is available in the following two books: Linear Models_ An Integrated Approach by Sreenivasa Rao Jammalamadaka, Debasis Sengupta

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connection with regression models and the term is often taken as synonymous with linear regression model. However, the term is also used in time series analysis with a different meaning. In each case, the designation "linear" is used to identify a subclass of models for which substantial reduction in the complexity of the related statistical theory is possible.

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