

STA 3180 Statistical Modelling: Regression

Extra Practice Problems: Regression

1. What is the equation for a linear regression model?

Solution: The equation for a linear regression model is $y = \beta_0 + \beta_1 x + \epsilon$, where y is the dependent variable, x is the independent variable, β_0 is the intercept, β_1 is the slope, and ϵ is the error term. [CORRECT]

2. What is the formula for calculating the coefficient of determination (R^2)?

Solution: The formula for calculating the coefficient of determination (R^2) is $R^2 = 1 - (SS_{\text{residual}}/SS_{\text{total}})$. [CORRECT]

3. What is the formula for calculating the standard error of the estimate (SEE)?

Solution: The formula for calculating the standard error of the estimate (SEE) is $SEE = \sqrt{SS_{\text{residual}}/(n-2)}$. [CORRECT]

4. What is the formula for calculating the coefficient of correlation (r)?

Solution: The formula for calculating the coefficient of correlation (r) is $r = \sqrt{R^2}$. [INCORRECT] The correct formula for calculating the coefficient of correlation (r) is $r = \sqrt{(S_{xy})^2/(S_{xx})(S_{yy})}$.