

## Linear Regression: Because Straight Lines Explain Everything

So you've got data. Lots of it.

And you're staring at it like, "please tell me something meaningful."

That's where **linear regression** strolls in, pretending to be all fancy when it's basically drawing the best straight line through your mess.

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### The "Math" (a.k.a. The Part Everyone Pretends to Understand)

We're trying to find a line that best fits your data points:

$$y = \beta_0 + \beta_1 x + \epsilon$$

Where:

- $y$ : the dependent variable (the thing you're trying to predict, usually sadness or sales)
- $x$ : the independent variable (the thing you *think* causes  $y$ )
- $\beta_0$ : intercept (where the line crosses the y-axis, aka "baseline disappointment")
- $\beta_1$ : slope (how much  $y$  changes when  $x$  changes, aka "hope per unit change")
- $\epsilon$ : error term (life's way of saying "nothing's perfect")

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### The Goal (Supposedly)

We pick  $\beta_0$  and  $\beta_1$  that make the **errors** as small as possible.

Because apparently, "minimizing error" makes you a data scientist.

Mathematically, we minimize this:

$$\text{RSS} = \sum_{i=1}^n (y_i - (\beta_0 + \beta_1 x_i))^2$$

That's called **Residual Sum of Squares**, which sounds intimidating until you realize it's literally just "how wrong we are, squared."

## Finding the Best Line

You can solve for the slope and intercept like this:

$$\beta_1 = \frac{\sum (x_i - \bar{x})(y_i - \bar{y})}{\sum (x_i - \bar{x})^2}$$

and

$$\beta_0 = \bar{y} - \beta_1 \bar{x}$$

Congrats, you just did *math* that Excel does automatically.  
Don't worry, you're still smart.

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## Prediction (a.k.a. False Confidence)

Once you've got your perfect line, you can predict stuff:

$$\hat{y} = \beta_0 + \beta_1 x$$

This gives you an illusion of control over the universe.  
Spoiler: reality will still throw in that pesky  $\epsilon$ .

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## TL;DR

Linear regression = “fit line, minimize regret.”

If your data doesn't fit a line, tough luck — there's *polynomial regression*, *logistic regression*, or just good old-fashioned denial.

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## Example (in R, because why not)

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`` `r x <- c(1, 2, 3, 4, 5) y <- c(2, 4, 5, 4, 5) model <- lm(y ~ x) summary(model)
```