

Lineare Regression

Name: _____

Dieses Blatt gehört zur Aufgabe: _____

k	x	x ²	y	y ²	xy
1					
2					
3					
4					
5					
6					
7					
8					
9					
10					
Σ					
E					

$$\text{var}(X) = E(X^2) - E^2(X) = \underline{\hspace{10cm}}$$

$$\text{var}(Y) = E(Y^2) - E^2(Y) = \underline{\hspace{10cm}}$$

$$\text{cov}(X, Y) = E(XY) - E(X)E(Y) = \underline{\hspace{10cm}}$$

$$a = \frac{\text{cov}(X, Y)}{\text{var}(X)} = \underline{\hspace{10cm}}$$

$$b = E(Y) - aE(X) = \underline{\hspace{10cm}}$$

$$r = \frac{\text{cov}(X, Y)}{\sqrt{\text{var}(X)\text{var}(Y)}} = \underline{\hspace{10cm}}$$