

OLS Regression Results

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y		R-squared:		
OLS		Adj. R-squared:		
Least Squares		F-statistic:		
Mon, 01 Mar 2021		Prob (F-statistic):		
16:19:34		Log-Likelihood:		
150		AIC:		
148		BIC:		
1				
nonrobust				
=====				
coef	std err	t	P> t	[

2002	0.257	-12.458	0.000	-
7529	0.044	17.296	0.000	-
=====				
3.538		Durbin-Watson:		
0.171		Jarque-Bera (JB):		
0.357		Prob(JB):		
2.744		Cond. No.		
=====				

Regression

- **Linear regression** is a method used to model the relationship between a dependent variable and one or more independent variables.
- It assumes that there is a linear relationship between the variables

Simple Linear Regression

- Simple linear regression involves modeling the relationship between a dependent variable y and a single independent variable x .
- The line of best fit can be represented by the equation $y = b_0 + b_1 * x$, where b_0 is the y-intercept and b_1 is the slope of the line.

Maclaurin
Find the Taylor polynomial (up to and including quadratic
at $(a, b) = (0, 0)$ for

$$f(x, y) = \frac{1}{1 - x - y} = \frac{1}{1 - (x+y)}$$

$$\frac{1}{1 - u} = 1 + u + u^2 + \dots \quad (\text{for } |u| < 1)$$

$$\frac{1}{1 - (x+y)} = 1 + (x+y) + (x+y)^2 + \dots$$

Regression

- Multiple linear regression involves modeling the relationship between a dependent variable y and multiple independent variables x_1, x_2, \dots, x_n .
- The line of best fit can be represented by the

in Python

- We can use the `LinearRegression` class from the `scikit-learn` library to perform linear regression in Python.
- Here is an example of how to fit a simple linear regression model:

```
from sklearn.linear_model import LinearRegression

# define the data
X = [[0], [1], [2]]
y = [0, 1, 2]

# create and fit the model
model = LinearRegression()
model.fit(X, y)
```

- We can use visualization libraries such as matplotlib or seaborn to create scatter plots and visualize the line of best fit.
- Here is an example of how to create a scatter plot with a fitted line:

```
import matplotlib.pyplot as plt

# define the data
X = [0, 1, 2]
y = [0, 1, 2]

# plot the data
plt.scatter(X, y)

# plot the fitted line
plt.plot(X, y)
```