

Assignment 3 – Multivariate Regression

Question 1:

Calculate the 6 multivariate regression parameters B_0 , B_1 , B_2 , B_3 and B_4 , B_5 for the data in RegressionData.xlsx where the input data X is on sheet 1 and the output data y is on sheet 2.

(grad only)

Question 2:

Explain, in words, the difference between Ordinary Least Squares, Generalized Least Squares and Total Least Squares. Under what circumstances would you use each approach? In your description of Total Least Squares, identify the major difficulty with using it.