# DAY 5

## Session I: Regression

#### Calculations involved in regression



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Slope of best fit line:



Regression sum of squares



Error sum of squares



Standard error regression slope

=

Standard error of the intercept

=

Standard error of predicted value ****

=

Coefficient r2

=

Correlation coefficient r

=

**Practical hand calculations:**



Fill out the following:

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Source | SS | df | MS | F | F tables (5%) |
| Regression |  |  |  |  |  |
| Error |  |  |  |  |  |
| Total |  |  |  |  |  |

Do the linear regression on R and compare the output

Using data sets:

mathlsd

regdat