Lesson 20 - Multiple Linear Regression

* without interactions

Recall: $\hat{y} = \beta_0 + \beta_1 x_1$

Adding variables: $\hat{y} = \beta_0 + \beta_1 x_1 + \beta_2 x_2$

→ For every unit increase in x_1, we expect $\hat{y}$ to change by β_1, on average after adjusting for x_2.

→ Controlling for x_2 means taking away the variability of it to isolate the effect of x_1.