



Regression and ANOVA

Final Project

MATH 533

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1 Introduction

2 Least Squares Estimations

(a) Residuals

Min	1Q	Median	3Q	Max
-949152.5	-137658.7	-22279.9	100540.6	1354243.5

(b) Coefficients

Coef	Estimate	Std. error	t value	p value
x0	226.6	2.8	81.3	1.1102230246251565e-16

Residual standard error: 211022.60 on 21413 degrees of freedom

R-squared: 0.46, Adjusted R-squared: 0.46

F-statistic: 18422.07 on 1 and 21413 DF, p-value: 1.1102230246251565e-16

(c) Other Metrics

Sigma naive	Sigma cor	MSE	MAE	RMSE
44526380006.3	44528459317.9	44526380006.3	154679.9	211012.7

Table 1: Univariate Linear Regression Summary