

Date: _____

d- Test the overall significance of model using
 \Rightarrow ANOVA Approach.

1- H_0 : overall regression model is insignificant.
 H_1 : Overall Regression model is significant

2- $\alpha = 5\%$.

3- Test-Statistics: $F = \frac{MSR}{MSE}$ (Mean Square Reg) / (Mean square error)

4- critical Region / p-value based decision.

if $p\text{-value} > \alpha$ Accept H_0

if $p\text{-value} < \alpha$ Reject H_0 .

OR

$F_{cal} > F_{\alpha}(v_1, v_2)$

v_1 : df no 1 (No of independent var)

v_2 : df no 2 (error df)

5- conclusion: Since p-value is less than α , so reject H_0 and conclude that Regression Model is significant.

\rightarrow Calculation:

(Sources of variation) ANOVA table.

SOV	df	SS	MS	F-calculated	p-value
Regression	1	33.2815	33.2815	$\frac{33.2815}{2.9523} = 11.2731$	0.00016.
error	8	23.6185	2.9523		
Total	9	56.9			

OR $SSR = SST - SSE = 56.9 - 23.6185 = 33.2815$

$SSR = \sum (\hat{y} - \bar{y})^2$