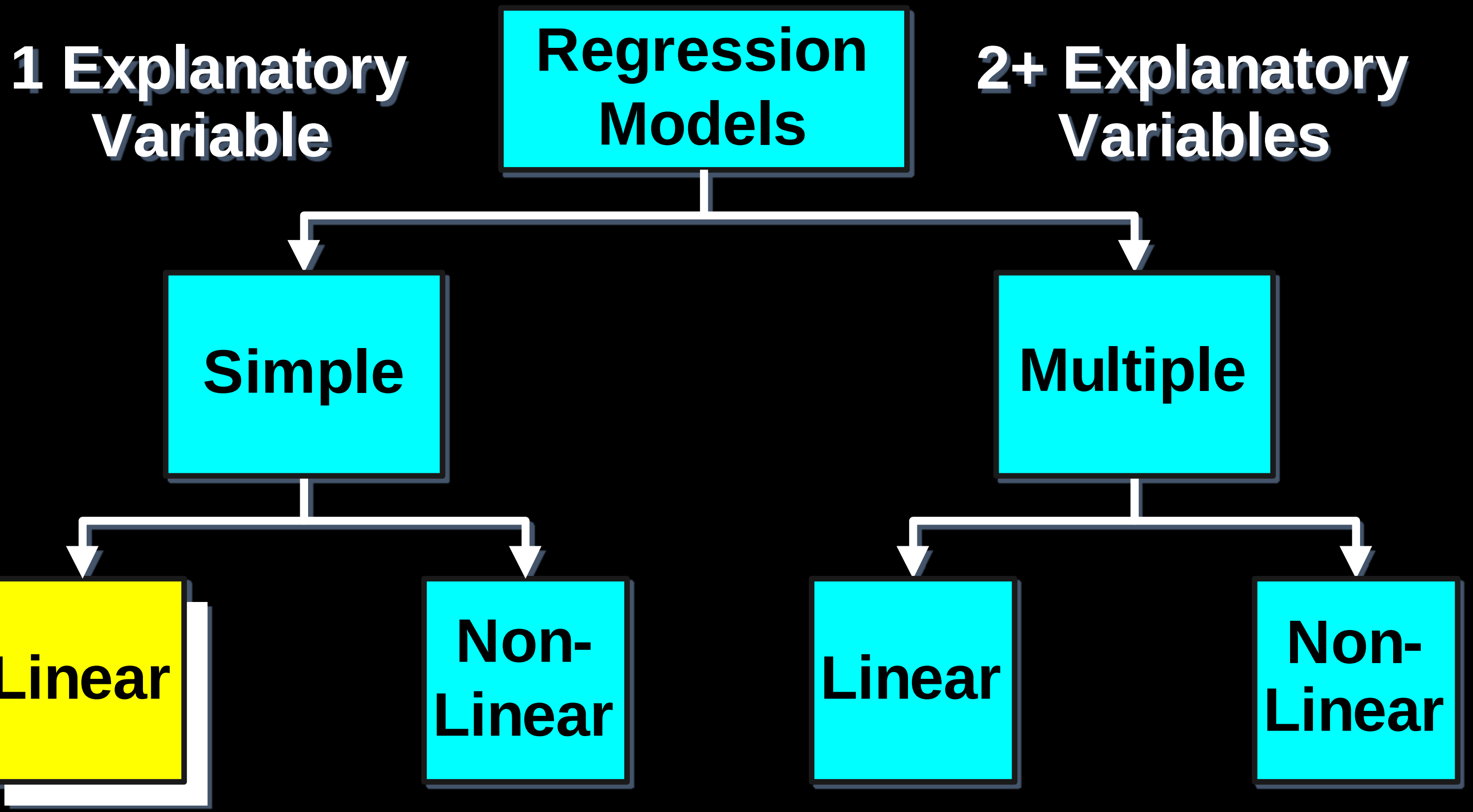
Linear Regression Model

Types of Regression Models



Linear Regression Model

- 1. Relationship Between Variables Is a Linear Function

Population Y-Intercept

Population Slope

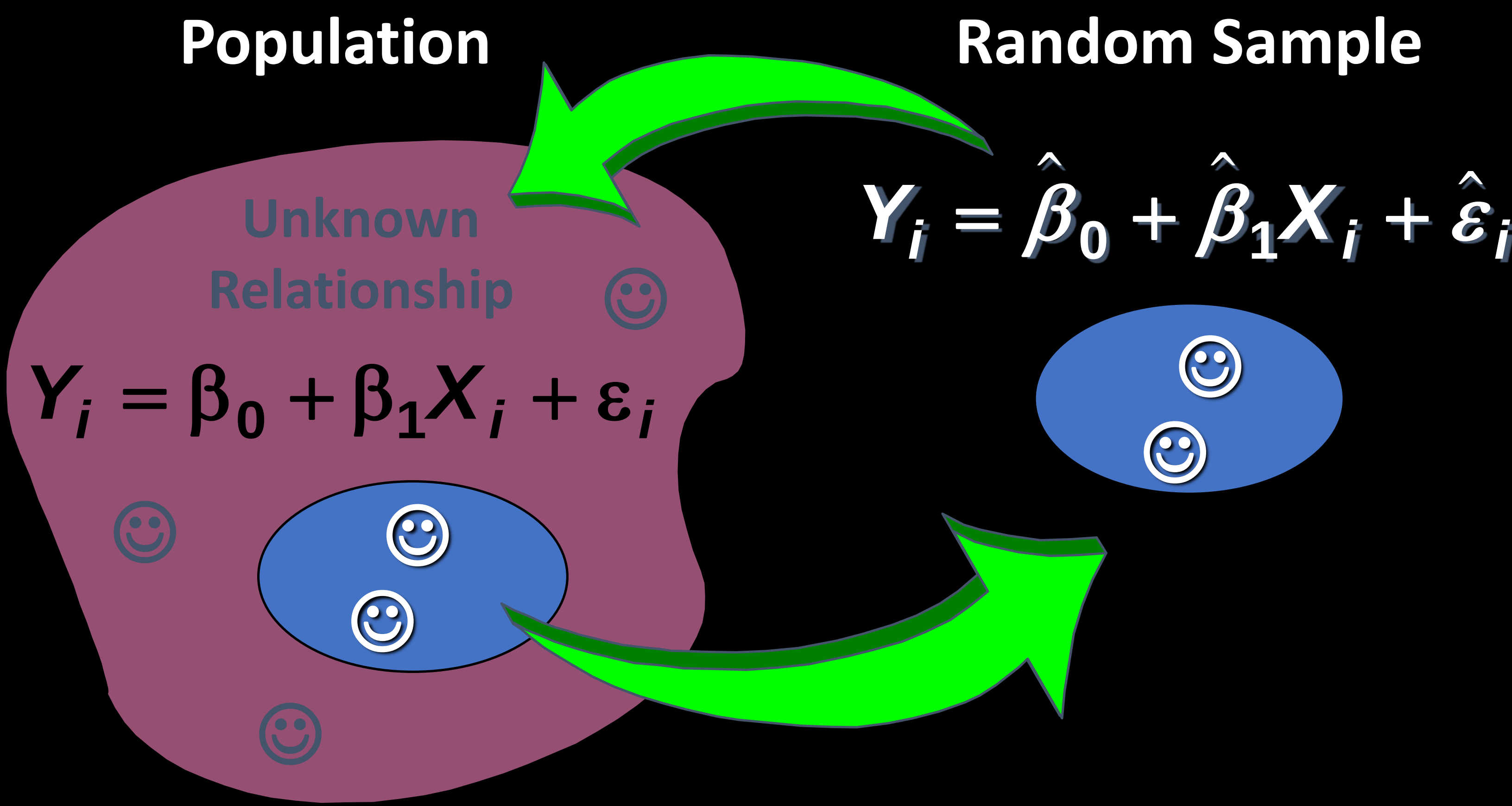
Random Error

$$Y_i = \beta_0 + \beta_1 X_i + \varepsilon_i$$

Dependent (Response) Variable (e.g., CD+ c.)

Independent (Explanatory) Variable (e.g., Years s. serocon.)

Population & Sample Regression Models



Estimating Parameters: Least Squares Method

Coefficient Equations

- Prediction equation

$$\hat{y}_i = \hat{\beta}_0 + \hat{\beta}_1 x_i$$

- Sample slope

$$\hat{\beta}_1 = \frac{SS_{xy}}{SS_{xx}} = \frac{\sum (x_i - \bar{x})(y_i - \bar{y})}{\sum (x_i - \bar{x})^2}$$

- Sample Y - intercept

$$\hat{\beta}_0 = \bar{y} - \hat{\beta}_1 \bar{x}$$

Parameter Estimation Example

- Obstetrics: What is the **relationship** between Mother's Estriol level & Birthweight using the following data?

Estriol (mg/24h)	Birthweight (g/1000)
1	1
2	1
3	2
4	2
5	4

Parameter Estimation Solution Table

X_i	Y_i	X_i^2	Y_i^2	X_iY_i
1	1	1	1	1
2	1	4	1	2
3	2	9	4	6
4	2	16	4	8
5	4	25	16	20
15	10	55	26	37

Parameter Estimation Solution

$$\hat{\beta}_1 = \frac{\sum_{i=1}^{n} X_i Y_i - \frac{\left(\sum_{i=1}^{n} X_i\right)\left(\sum_{i=1}^{n} Y_i\right)}{n}}{\sum_{i=1}^{n} X_i^2 - \frac{\left(\sum_{i=1}^{n} X_i\right)^2}{n}} = \frac{37 - \frac{(15)(10)}{5}}{55 - \frac{(15)^2}{5}} = 0.70$$

$$\hat{\beta}_0 = \bar{Y} - \hat{\beta}_1 \bar{X} = 2 - (0.70)(3) = -0.10$$