

$$\frac{(\hat{\beta} - \hat{\beta}_{(i)})' \text{Var}(\hat{\beta})^{-1} (\hat{\beta} - \hat{\beta}_{(i)})}{P_{\hat{\beta}}}$$

$$\sim F_{0.5, P_{\hat{\beta}}, N-P_{\hat{\beta}}}$$

↑
median point

$$\text{PRESS}_i = \sum_{j=1}^4 (Y_{ij} - \hat{Y}_{ij(i)})^2$$

$$= (Y_{i1} - \hat{Y}_{i1(i)})^2 + (Y_{i2} - \hat{Y}_{i2(i)})^2 + (Y_{i3} - \hat{Y}_{i3(i)})^2 + (Y_{i4} - \hat{Y}_{i4(i)})^2$$

$$= (Y_{i1} - \hat{\beta}_{0(i)} - \hat{\beta}_{1(i)} \times \text{gender}_i - \hat{\beta}_{2(i)} \times \text{age}_{i1})^2 + \dots$$

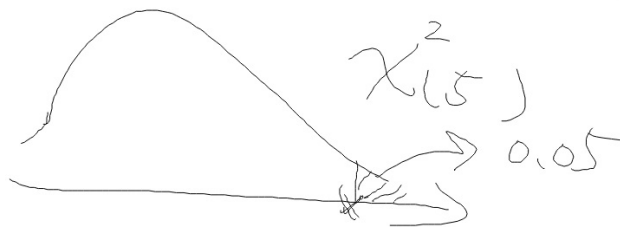
↓
這個人跑出來的回歸係數

PRESS 很大時，
高影響力
個案

$$\frac{1}{5} \times 5 = 1$$

I (identity matrix)

$$\text{trace} \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}_{3 \times 3} = 3$$



$$\text{qchisq}(0.95, 5)$$