

Lesson Overview

You know how to fit a linear regression model, with either one predictor variable or multiple predictor variables. You've also learned methods for identifying candidate models. But what if the model you select is invalid? How can you diagnose and remediate problems? In this lesson, you start by examining whether model assumptions are valid. Then you learn to evaluate the model for goodness of fit, multicollinearity and the presence of influential observations. Finally, you learn remedial measures that you can apply to your model when these assumptions have been violated and you use the GLIMMIX procedure to model a response with nonconstant variance.