

Machine Learning Assignment CH4 Slide35

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B) Explain if we can define correlations between the dependent variables too, if yes how.

Answer:

Yes, and it's one of the main motivations for using Multivariate Multiple Regression instead of running separate regressions.

If Sales_A and Sales_B are correlated, then analyzing them together helps the model capture shared variance. If I run two separate regressions may lose information about this relationship.