

```

#Xp=c(25.0,NA,27.0,26.0,28.0,24.0,32.0,31.0,33.0,30.0,29.0,25.0,29.0)

Xp=c(25.0,24.0,27.0,26.0,28.0,24.0,32.0,31.0,33.0,30.0,29.0,25.0,29.0)
Yk=c(32.0,32.5,34.0,33.0,33.5,31.6,37.0,33.5,37.3,36.0,34.8,33.0,35.0)

multregData=read.table("MultRegData.txt",header=T)

head(multregData)

multregDataY=data.frame(multregData$Y)
colnames(multregDataY)=c("y")
multregDataX=data.frame(multregData[,3:6])
colnames(multregDataX)=c("X1", "X2", "X3", "X4")

x=multregDataX
y=multregDataY

RegMatrix = function(x, y){
#####
# This function carries out Simple or Multiple Linear Regression Analysis
# by using the matrix calculations
# x and y variables are scaled by using scale function
# scale function is equal to z-Transformation
# No missing observation is allowed
#####
cat("Multiple Linear Regression Analysis","\n")
cat("No missing observation is allowed","\n")
cat("\n")

x=as.matrix(data.frame(x))
#colnames(x)=c("x")
cat("Independent variable(s) (x)", "\n")
print(x)
cat("\n")

y=as.matrix(data.frame(y))
colnames(y)=c("y")
cat("Dependent variable (y)", "\n")
print(y)
cat("\n")

one=matrix(c(1), dim(x)[1], 1)
colnames(one)=c("One")
cat("Variable of One", "\n")
print(one)
cat("\n")

## The vectors 1 and x are combined under X matrix
X=cbind(one, x)
colnames(X)
colnames(X)=c("One", colnames(x))
cat("X matrix including one and x matrix", "\n")
print(X)
cat("\n")

## get sum of y and sum of x*y
cat("Xy matrix", "\n")
Xy=t(X)%*%y
print(Xy)
cat("\n")

## get number of observations, sum of x and sum of x*x
cat("XX matrix", "\n")
XX=t(X)%*%X
print(XX)
cat("\n")

print(cor(XX))

## get determinant of X'X
cat("Determinant of XX", "\n")
detXX=det(t(X)%*%X)
print(detXX)
cat("\n")

## get inverse of X'X
cat("Inverse of XX", "\n")
InvXX=solve(t(X)%*%X)
print(InvXX)
cat("\n")

## get Least Square Estimate of Beta (Beta0 and Beta1)
cat("Least Square Estimates of Beta parameters", "\n")
Beta=solve(XX, Xy)
colnames(Beta)=c("Beta")
betanames=matrix("", 1, dim(XX)[2])

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for(i in 1:dim(XX)[2]){
  betanames[1,i]=paste("Beta_",i-1,sep="")
}
rownames(Beta)=c(betanames)
print(Beta)
cat("\n")

## get the fitted value vector of yhat
cat("yhat values","\n")
yhat=X%%Beta
colnames(yhat)=c("yhat")
print(yhat)
cat("\n")

## get residuals
cat("Estimates of Residuals, residualhat","\n")
Residuals=y - yhat
colnames(Residuals)=c("Residuals")
print(Residuals)
cat("\n")

## get Total Sum of Square (TSS)
cat("TSS: Total Sum of Squares (Sum of Squares of y)", "\n")
TSS=t(y)%*%y - sum(y)^2/(length(y))
colnames(TSS)=c("TSS")
rownames(TSS)=c("")
print(TSS)
cat("\n")

## get Residual Sum of Square (RSS)
cat("RSS: Residual Sum of Squares (Sum of Squares of e)", "\n")
RSS = t(Residuals)%*%Residuals
colnames(RSS)=c("RSS")
rownames(RSS)=c("")
print(RSS)
cat("\n")

## Regression Model Sum of Squares from yhat
cat("Regression Model Sum of Squares from Yk_hat=Beta_0+Beta_1*Xp", "\n")
RMSS=t(yhat)%*%yhat-sum(yhat)^2/length(yhat)
colnames(RMSS)=c("RMSS")
rownames(RMSS)=c("yhat")
print(RMSS)
cat("\n")

## Coefficient of Determination R2=RMSS/TSS
cat("Coefficient of Determination R2=RMSS/TSS", "\n")
R2=RMSS/TSS
colnames(R2)=c("R2")
rownames(R2)=c("")
print(R2)
cat("\n")

## or
## Coefficient of Determination R2=1-RSS/TSS
cat("Coefficient of Determination R2=1-RSS/TSS", "\n")
R2=1-RSS/TSS
colnames(R2)=c("R2")
rownames(R2)=c("")
print(R2)
cat("\n")
}

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