

# Last Week

- We went from variance to covariance to correlation to simple regression.
- We discussed how regression is really just prediction.
- We can build different models of data and test how good they are via measuring the extent to which they minimise the sum of squares of the difference between the observed data and our linear model.

# Multiple Regression

- Multiple regression is just an extension of simple linear regression - but rather than having one predictor we have several.
- Our goal is the same though - to end up with an equation for a straight line that is the best fit to our data - in other words, we want to minimise the residual error.