

Simplified Notation : Matrix-Vector

Matrix : $X = \begin{bmatrix} X_{00} & X_{01} & X_{02} \\ X_{10} & X_{11} & X_{12} \\ \vdots & \vdots & \vdots \\ X_{N0} & X_{N1} & X_{N2} \end{bmatrix}$

all = 1 Intercept Breast circumference Height

Vectors : $y = \begin{bmatrix} y_1 \\ \vdots \\ y_N \end{bmatrix}$; $b = \begin{bmatrix} b_0 \\ b_1 \\ b_2 \end{bmatrix}$

Body weight Intercept Regression coefficient for BC Regression coefficient for Height Unknown

$e = \begin{bmatrix} e_1 \\ \vdots \\ e_N \end{bmatrix}$

$E(y_1) = b_0 + b_1 x_{11} + b_2 x_{12}$
 $E(y_2) = b_0 + b_1 x_{21} + b_2 x_{22}$

$E(y_i) = b_0 + b_1 x_{i1} + b_2 x_{i2}$ $E(y_u)$

$E(y) = Xb$

$y = Xb + e \Rightarrow e = y - Xb$