

- Solution: Regression line as

$$y_i = b_0 + b_1 \cdot x_i + e_i$$

For vectors  $y = \begin{bmatrix} y_1 \\ \vdots \\ y_{10} \end{bmatrix}$  and Matrix  $\underline{X}$

where  $\underline{X} = \begin{bmatrix} 1 & 176 \\ \vdots & 177 \\ 1 & 184 \end{bmatrix}$  and the vector  $\underline{b}$

with  $\underline{b} = \begin{bmatrix} b_0 \\ b_1 \end{bmatrix}$ , then applying the

least-squares condition gives

$$\hat{\underline{b}} = \begin{bmatrix} \hat{b}_0 \\ \hat{b}_1 \end{bmatrix} = (\underline{X}^T \underline{X})^{-1} \underline{X}^T \underline{y}$$

- In R: Function `lm()`

`lm(Body Weight ~ Breast Circumference, data = d)`

In Real dataset:

- The number of predictors can be large
  - In Chat GPT:  $10^{10}$

In real datasets, there might be