

$$\frac{\partial l}{\partial \beta_0} = \sum_{i=1}^n (y_i - (\beta_0 + \beta_1 x_i)) = 0 \quad (3a)$$

$$\frac{\partial l}{\partial \beta_1} = \sum_{i=1}^n (y_i - (\beta_0 + \beta_1 x_i)) x_i = 0 \quad (3b)$$

$$\frac{\partial l}{\partial \sigma} = \frac{n}{\sigma} - \frac{1}{\sigma^3} \sum_{i=1}^n (y_i - (\beta_0 + \beta_1 x_i))^2 = 0 \quad (3c)$$

$$3a) : \bar{y} = \beta_0 + \beta_1 \bar{x}$$

$$3b) \quad \sum x_i y_i = \beta_0 \sum x_i + \beta_1 \sum x_i^2$$

$$\sum x_i y_i = (\bar{y} - \beta_1 \bar{x}) \sum x_i + \beta_1 \sum x_i^2$$

$$\sum x_i y_i = \frac{1}{n} \sum y_i \sum x_i - \beta_1 \frac{1}{n} \left(\sum x_i \right)^2 + \beta_1 \sum x_i^2$$

$$\sum x_i y_i = \frac{1}{n} \sum y_i \sum x_i + \underbrace{\beta_1 \left(\sum x_i^2 - n \bar{x}^2 \right)}_{\beta_1 \sum (x_i - \bar{x})^2}$$

$$\underbrace{\beta_1 \sum (x_i - \bar{x})^2}_{S_{xx}}$$

$$\boxed{\begin{aligned} \sum x_i y_i - \frac{1}{n} \sum x_i \sum y_i \\ \sum x_i y_i - n \bar{x} \bar{y} = S_{xy} \end{aligned}}$$

$$S_{xy} = \beta_1 S_{xx}$$

$$SSE = \sum (\hat{y}_i - y_i)^2$$

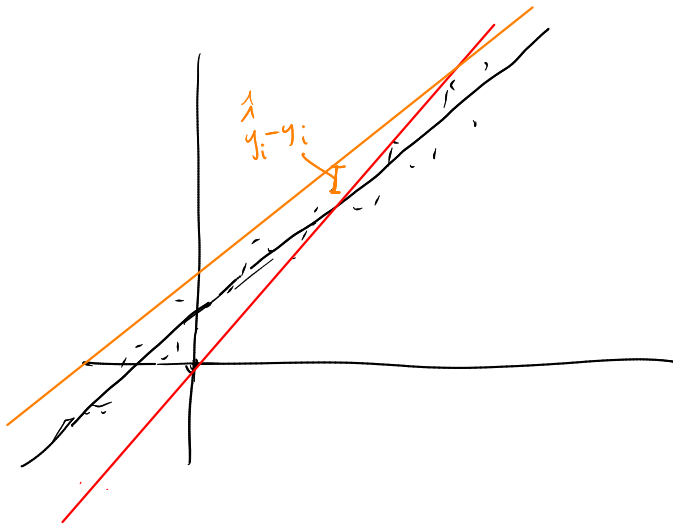
$$SSH = \sum (\hat{y}_i - \bar{y})^2$$

$$\frac{SSH}{SST}$$

$$SST = \sum (y_i - \bar{y})^2$$

Akaike Information Criterion

AIC



$$\sum (y_i - \hat{y}_i)^2 < \sum (y_i - \tilde{y}_i)^2$$