

BRIEF ARTICLE

THE AUTHOR

Notes on Box-Cox transform.

$$y_n^\lambda = b_1 x_n + b_0 + e_n, e_n \sim_{iid} \mathcal{N}(0, \sigma^2)$$

Error sum of squares

$$SSE = \sum_n (y_n^\lambda - b_1 x_n + b_0)^2$$

<http://web.pdx.edu/~crkl/readings/spitzer82.pdf>