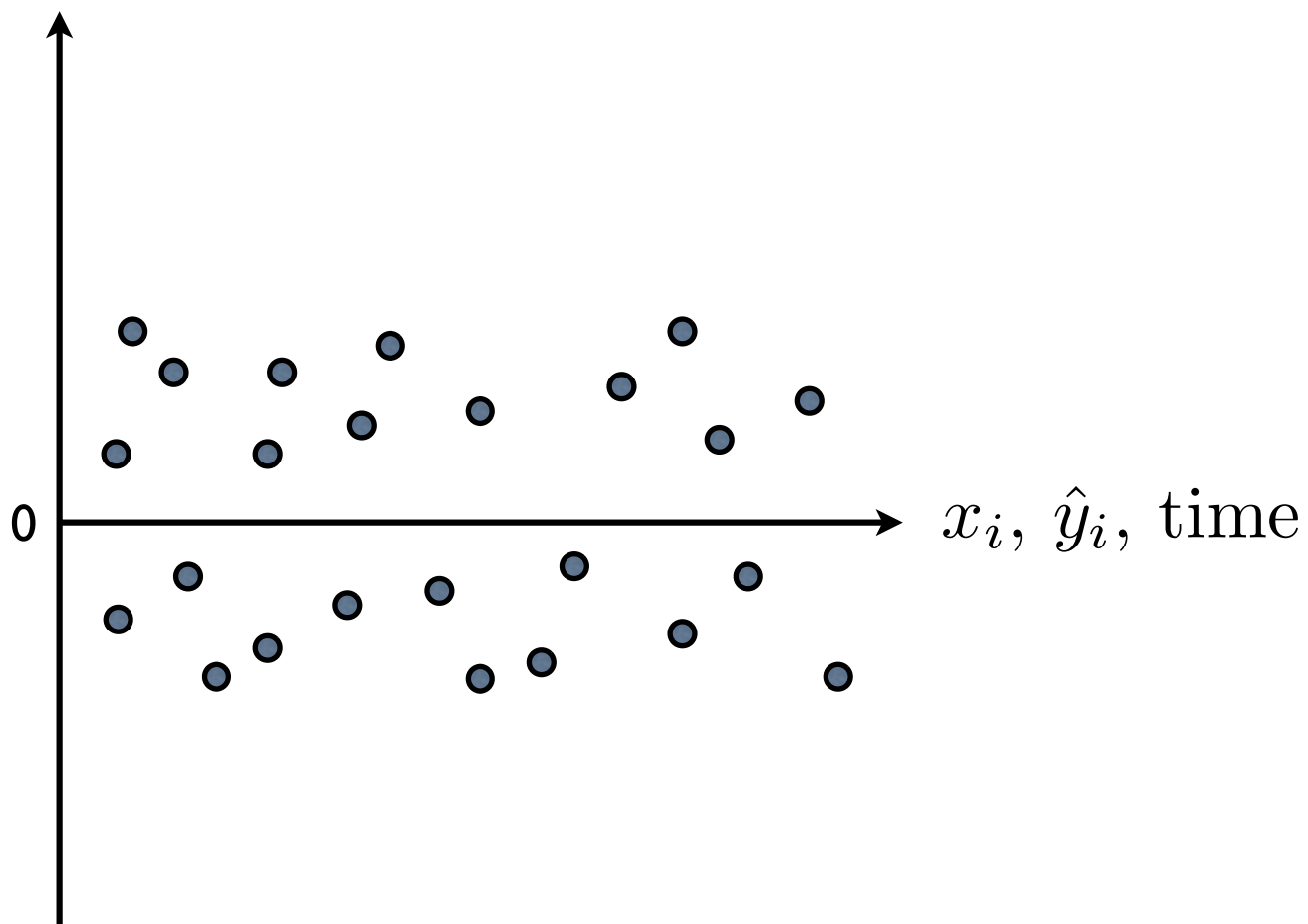


$$\hat{e}_i = y_i - \hat{y}_i$$



$$H = X(X^T X)^{-1} X^T$$

h_i = i th diagonal element of H

$$\hat{e}_i = y_i - \hat{y}_i$$

$$S.E.(\hat{e}_i) = \sqrt{(1 - h_i)MSE}$$

$$\frac{\hat{e}_i}{\sqrt{(1 - h_i)MSE}} = \text{Standardized Residual} \gg \text{“student” (SAS)}$$

$$\frac{\hat{e}_i}{\sqrt{(1 - h_i)MSE_{(-i)}}} = \text{Studentized Residual} \gg \text{“Rstudent” (SAS)}$$