

KUNGLIGA TEKNISKA HÖGSKOLAN

SF2930 PROJECT I

# Scenario I: Large-Sample Regression

*Isac Karlsson*  
*Ludvig Wärnberg Gerdin*

Examiner  
TATJANA PAVLENKO

February 9, 2020

# Contents

<b>1</b>	<b>Residual analysis</b>	<b>2</b>
1.1	Introduction . . . . .	2
1.2	Norm . . . . .	2
1.3	Added Variable Analysis . . . . .	2
1.4	Fitted Against Residuals . . . . .	2
<b>2</b>	<b>Outlier detection</b>	<b>2</b>
<b>3</b>	<b>Multicollinearity</b>	<b>2</b>
<b>4</b>	<b>Computer-Intensive Procedures</b>	<b>2</b>

- 1 Residual analysis**
  - 1.1 Introduction**
  - 1.2 Norm**
  - 1.3 Added Variable Analysis**
  - 1.4 Fitted Against Residuals**
- 2 Outlier detection**
- 3 Multicollinearity**
- 4 Computer-Intensive Procedures**