Linear Regression

Newton's three sisters

February 9, 2025

Department of Statistics
Sungshin Women's University

Outline

1 Least Squares Method

2 Multiple Regression

3 Distribution

4 Distribution of RSS Values

5 Hypothesis Testing for $\hat{\beta}_j \neq 0$

6 Coefficient of Determination and the Detection of Collinearity

7 Confidence and Prediction Intervals

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Q & A

Thank you :)