Decomposition:
- **SST**: Total $\|y - \bar{y}j_n\|^2$
- **SSR**: Regression $\|\hat{y} - \bar{y}j_n\|^2$
- **SSE**: Error $\|y - \hat{y}\|^2$

y

$L(X_c)$

$\hat{y}$

$L(j_n)$

$\bar{y}j_n$