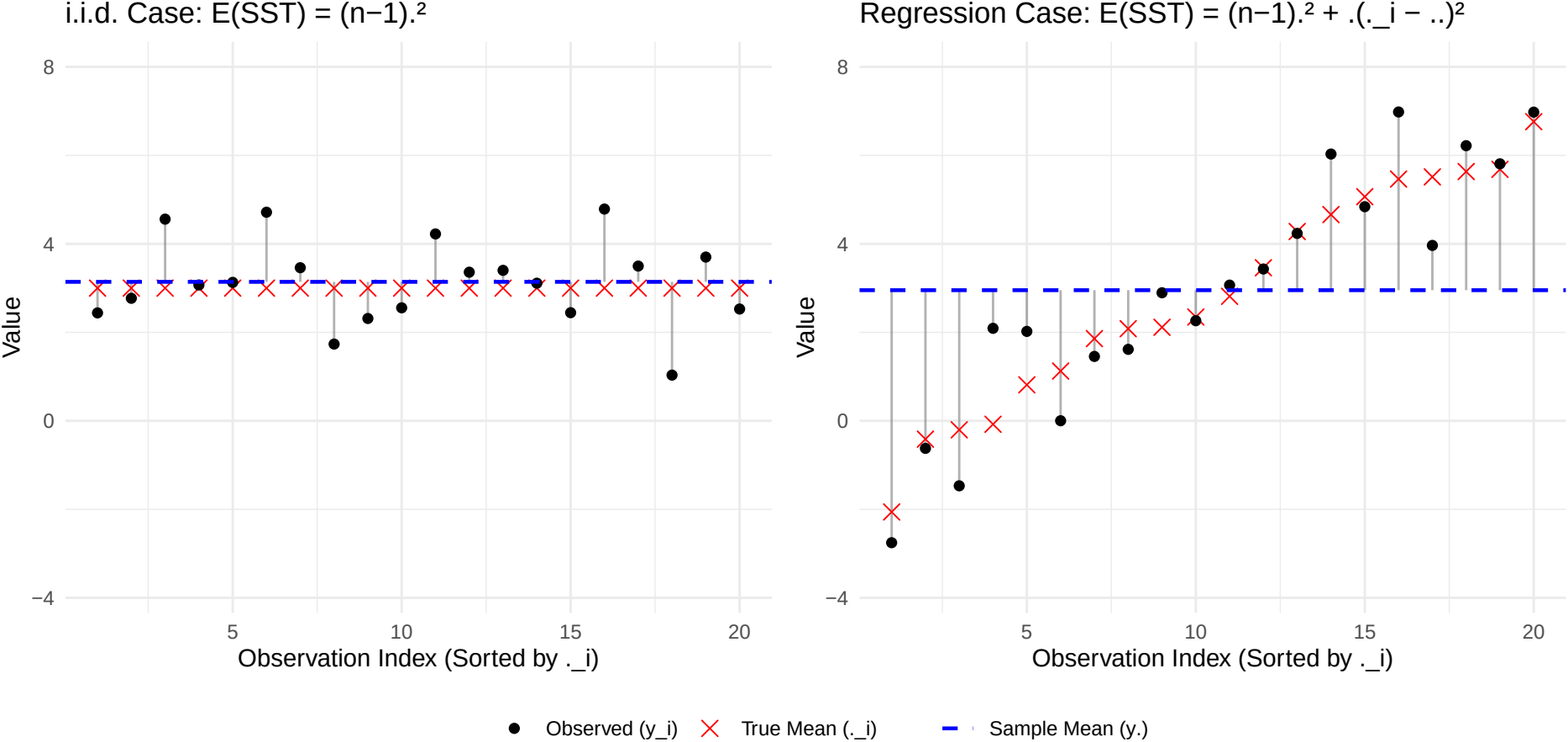
i.i.d. Case: E(SST) = (n−1).²
Regression Case: E(SST) = (n−1).² + .(._i − ..)²
Value
8
4
0
−4
5
10
15
20
Observation Index (Sorted by ._i)
Observed (y_i)
True Mean (._i)
Sample Mean (y.)