# Simple Linear Regression

Model conditions

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# **Topics**

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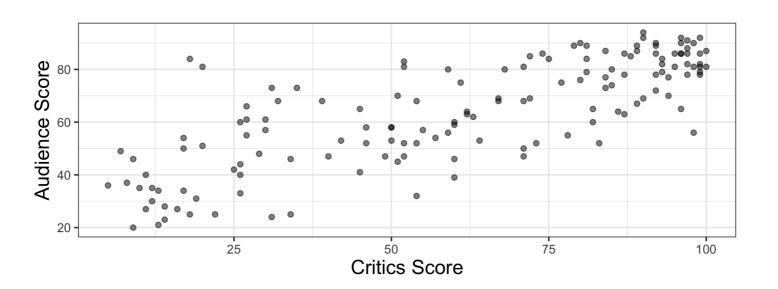
List the conditions for simple linear regression

## **Topics**

- List the conditions for simple linear regression
- Use plots of the residuals to assess the conditions

### Movie ratings data

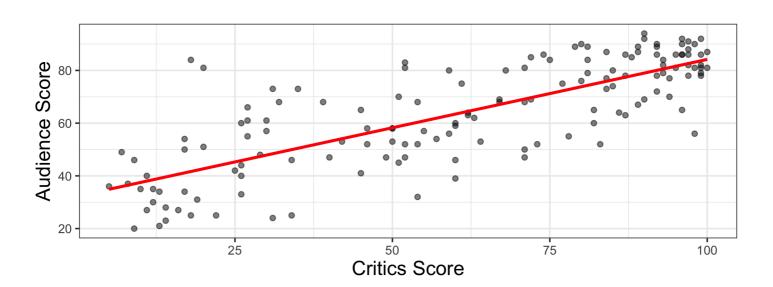
The data set contains the "Tomatometer" score (critics) and audience score (audience) for 146 movies rated on rottentomatoes.com.



#### The model

audience = 
$$32.316 + 0.519 \times \text{critics}$$

term	estimate	std.error	statistic	p.value
(Intercept)	32.316	2.343	13.795	0
critics	0.519	0.035	15.028	0



1. **Linearity:** There is a linear relationship between the response and predictor variable.

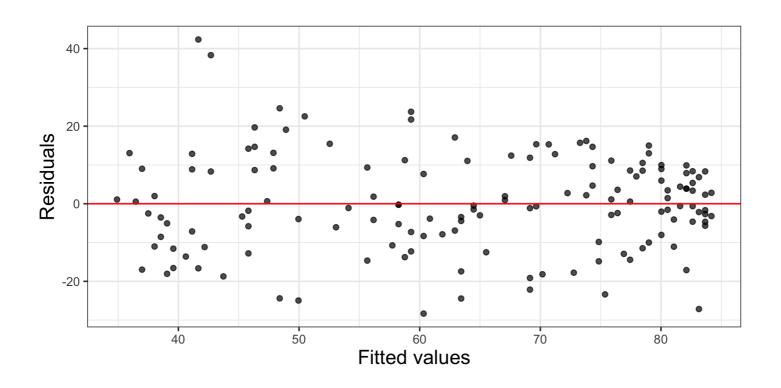
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- 3. **Normality:** The errors follow a normal distribution.
- 4. **Independence:** The errors are independent from each other.

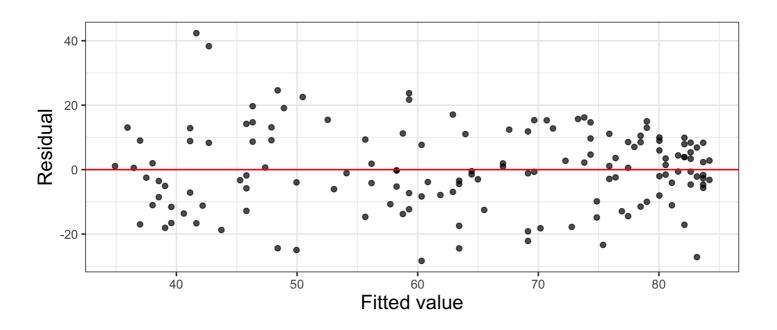
$$residual = y - \hat{y}$$

#### Residuals vs. fitted values

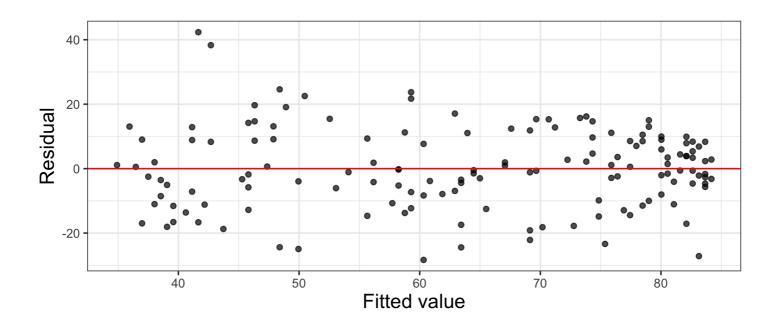


# **Checking linearity**

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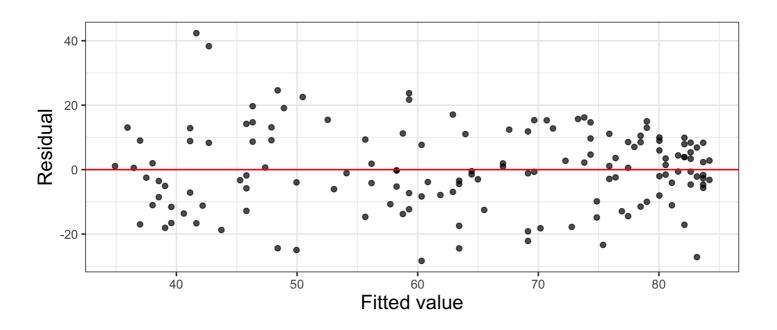
## **Checking linearity**



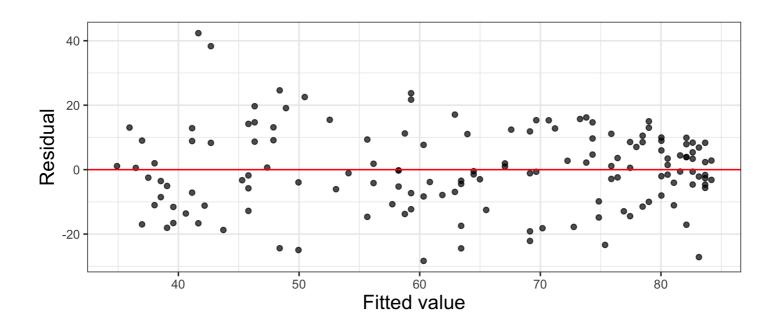
There is no distinguishable pattern or structure. The residuals are randomly scattered.

## Checking constant variance

# Checking constant variance

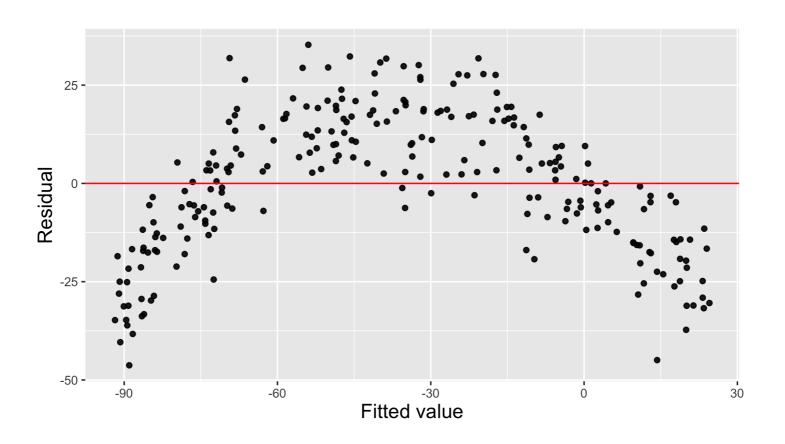


## Checking constant variance

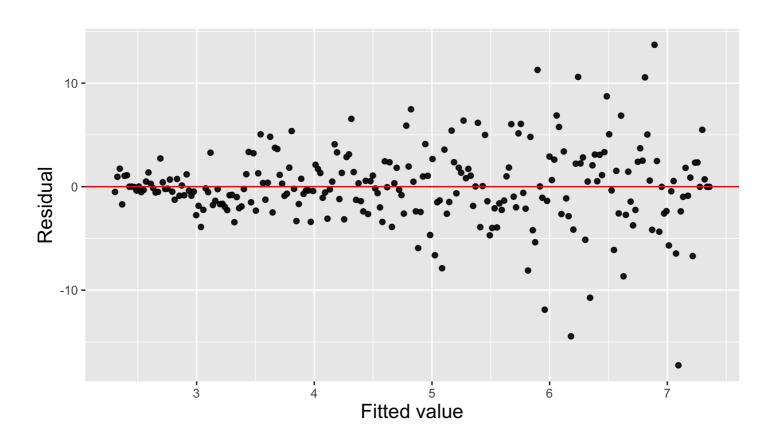


The vertical spread of the residuals is relatively constant across the plot.

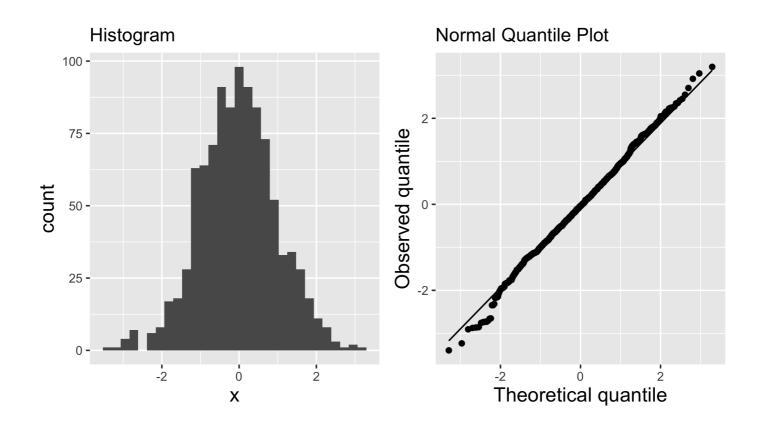
# Violation: distinguishable pattern



#### Violation: non-constant variance

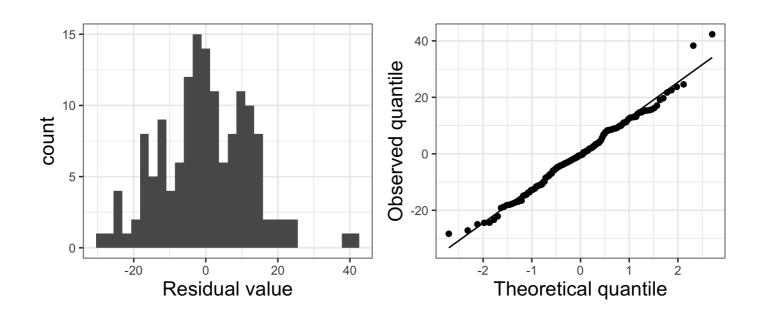


# Normal quantile plot

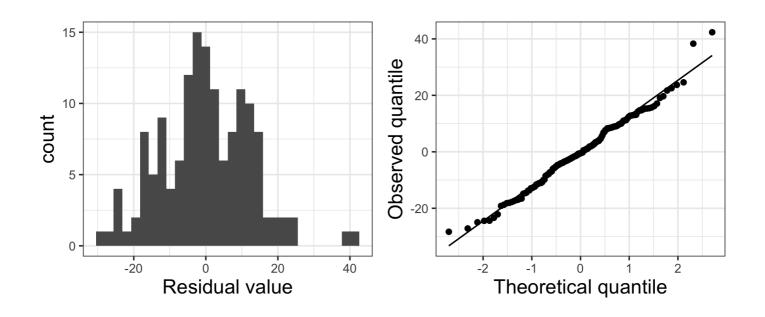


# **Checking normality**

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Points follow a straight diagonal line on the normal quantile plot.

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- We can often check the independence assumption based on the context of the data and how the observations were collected.
- If the data were collected in a particular order, examine a scatterplot of the residuals versus order in which the data were collected.

#### In practice

As you assess the model conditions, ask if any observed deviation from the model conditions are so great that

- 1 a different model should be proposed.
- 1 conclusions drawn from the model should be used with caution.

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As you assess the model conditions, ask if any observed deviation from the model conditions are so great that

- a different model should be proposed.
- 1 conclusions drawn from the model should be used with caution.
- ✓ If not, the conditions are sufficiently met and we can proceed with the current model.

# Recap

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- Listed the conditions for simple linear regression:
  - Linearity
  - Constant Variance
  - Normality
  - Independence

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- Listed the conditions for simple linear regression:
  - Linearity
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  - Independence
- Used plots of the residuals to check the conditions.