

# Simple Linear Regression

## Model conditions

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# Topics

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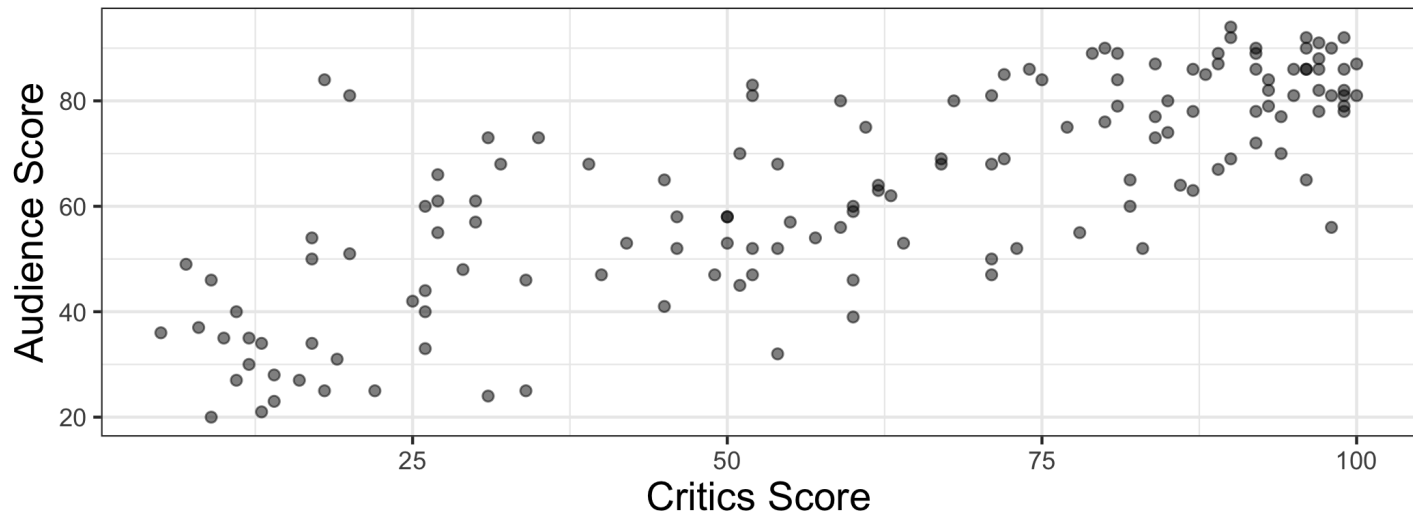
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- List the conditions for simple linear regression
- Use plots of the residuals to check the conditions

# Movie ratings data

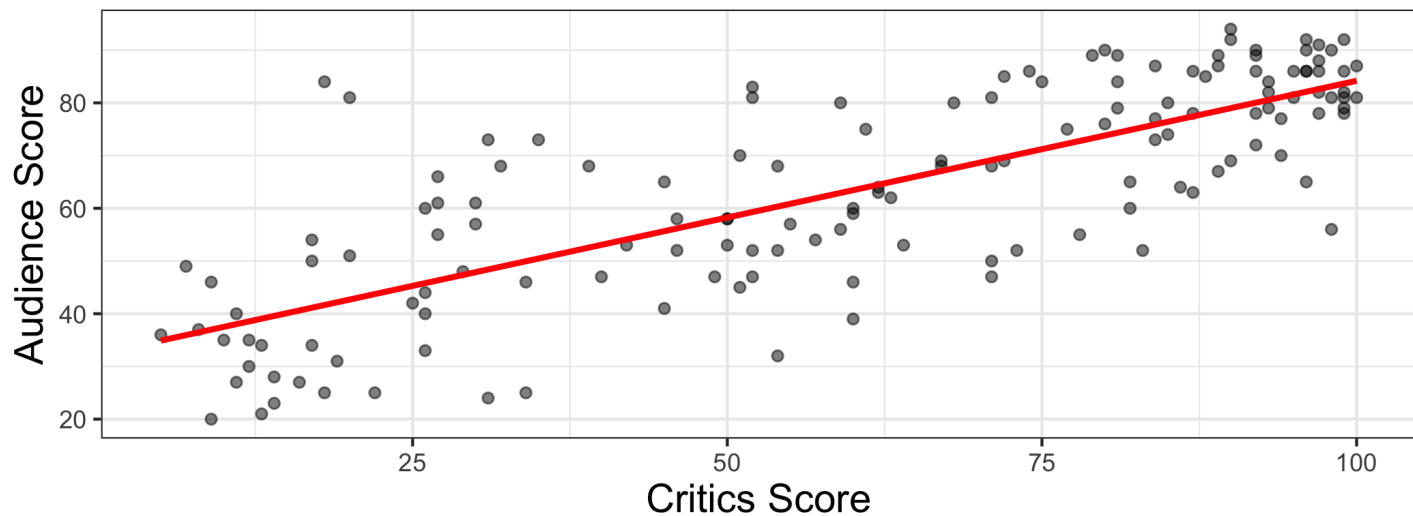
The data set contains the "Tomatometer" score (**critics**) and audience score (**audience**) for 146 movies rated on rottentomatoes.com.



# The model

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

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



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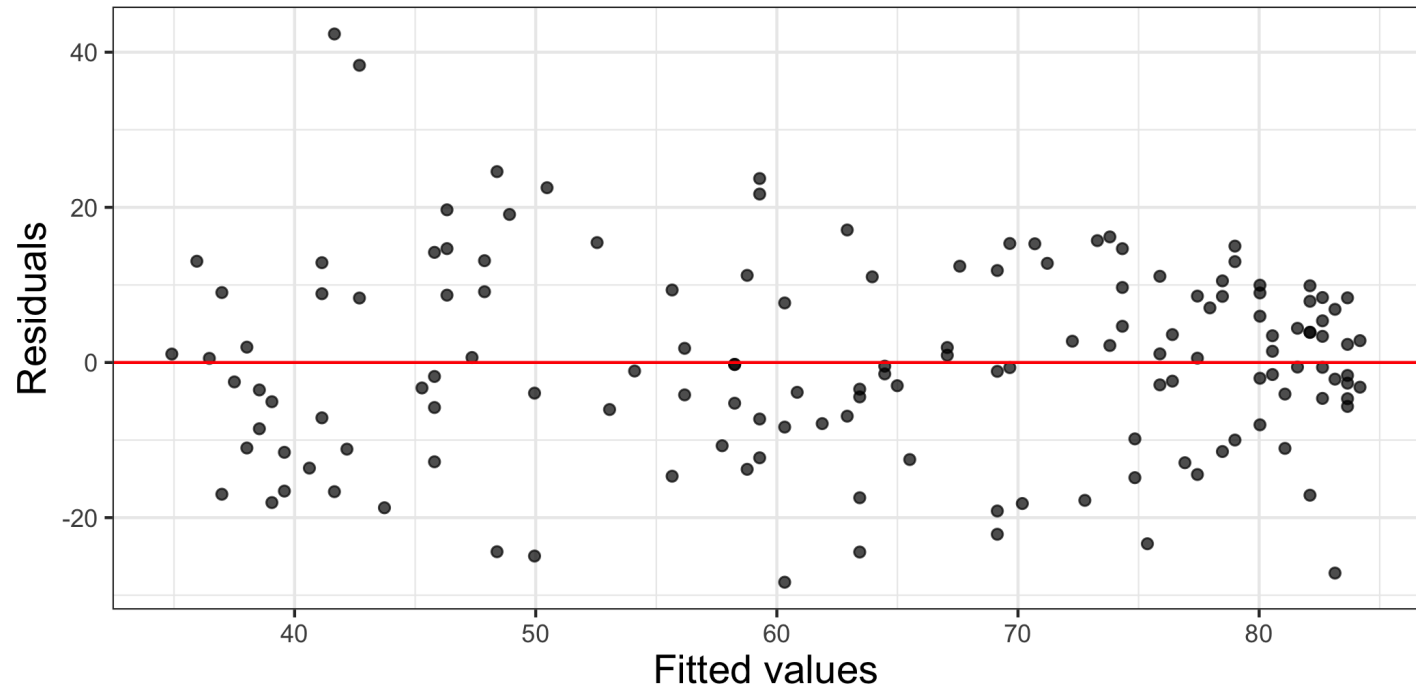
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2. **Constant Variance:** The variability of the errors is equal for all values of the predictor variable.
3. **Normality:** The errors follow a normal distribution.
4. **Independence:** The errors are independent from each other.

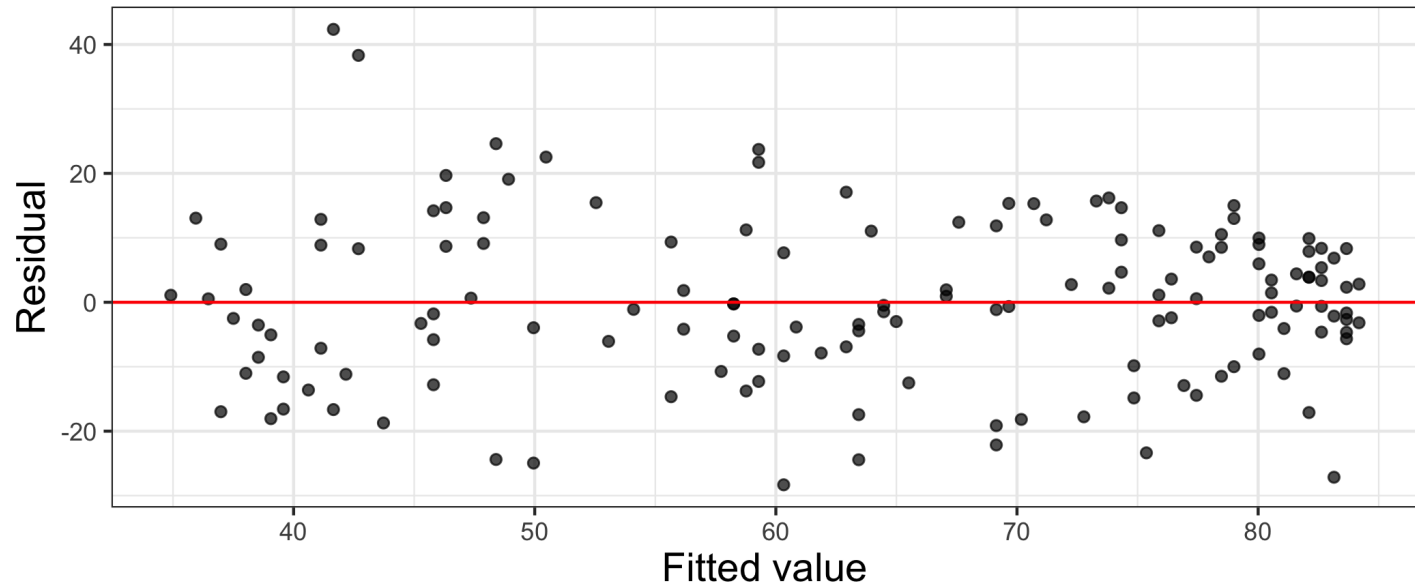
$$\text{residual} = y - \hat{y}$$

# Residuals vs. fitted values

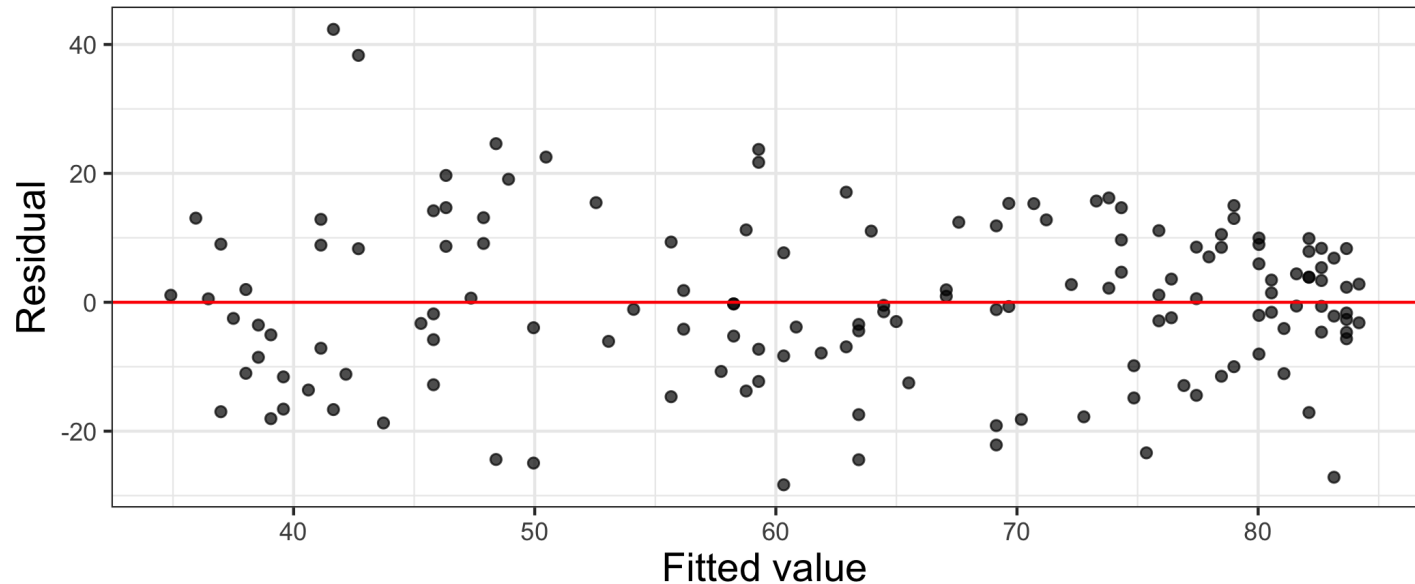


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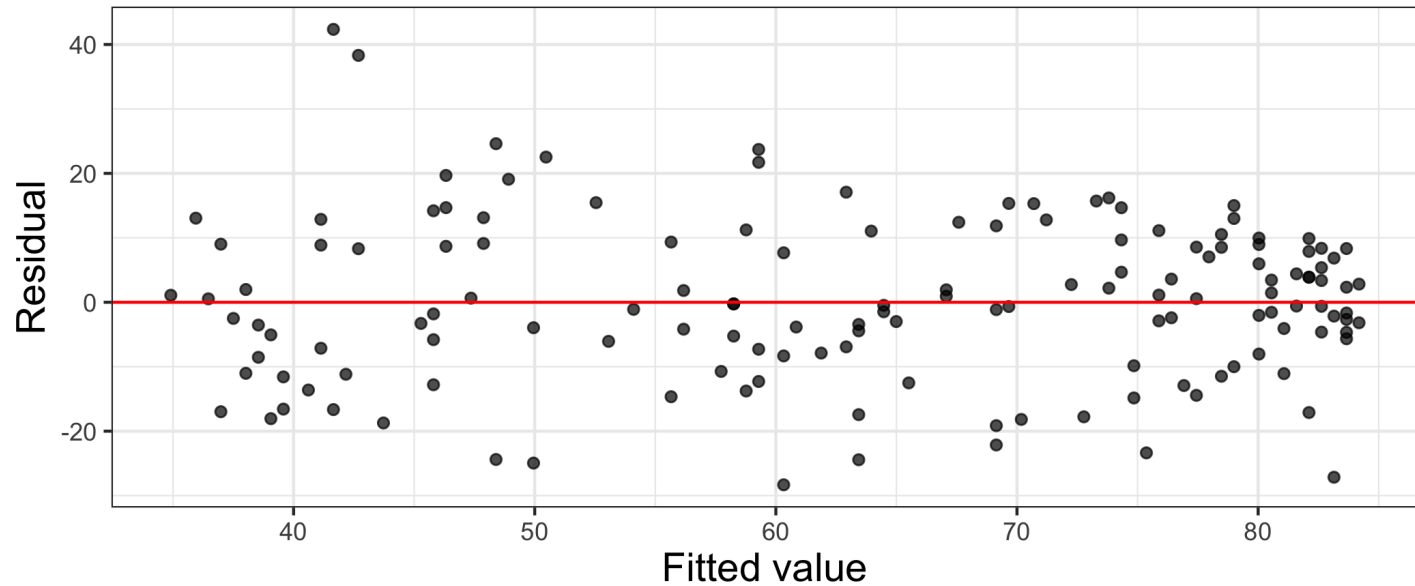


✓ There is no distinguishable pattern or structure. The residuals are randomly scattered.

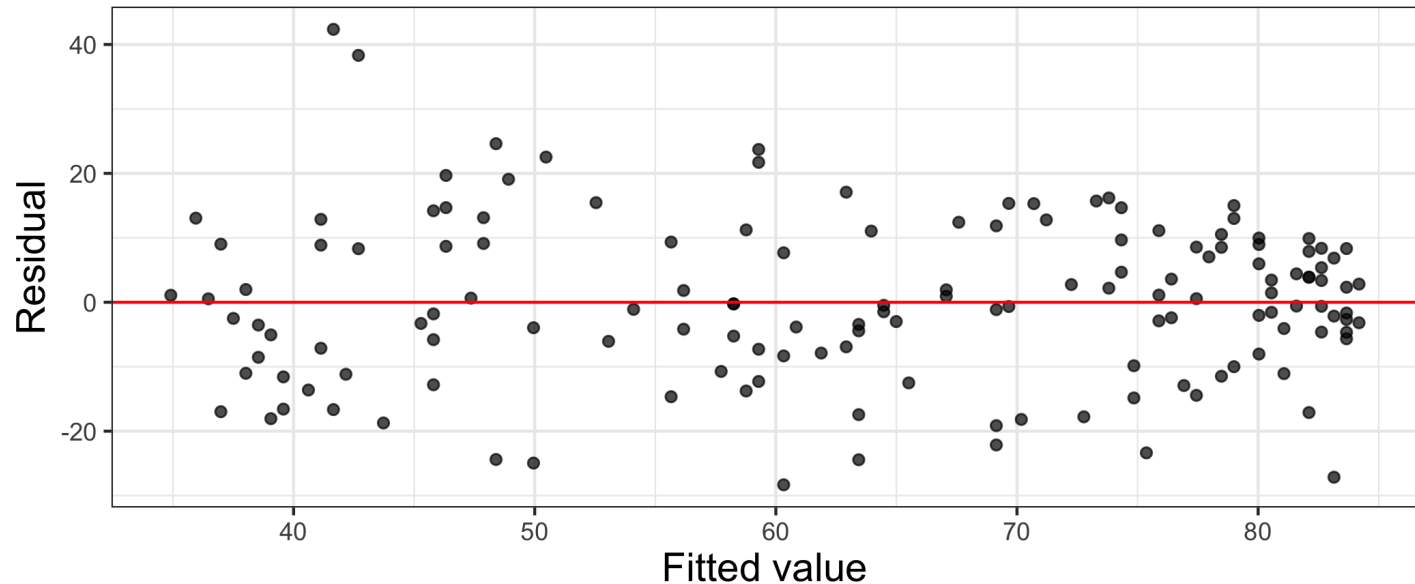


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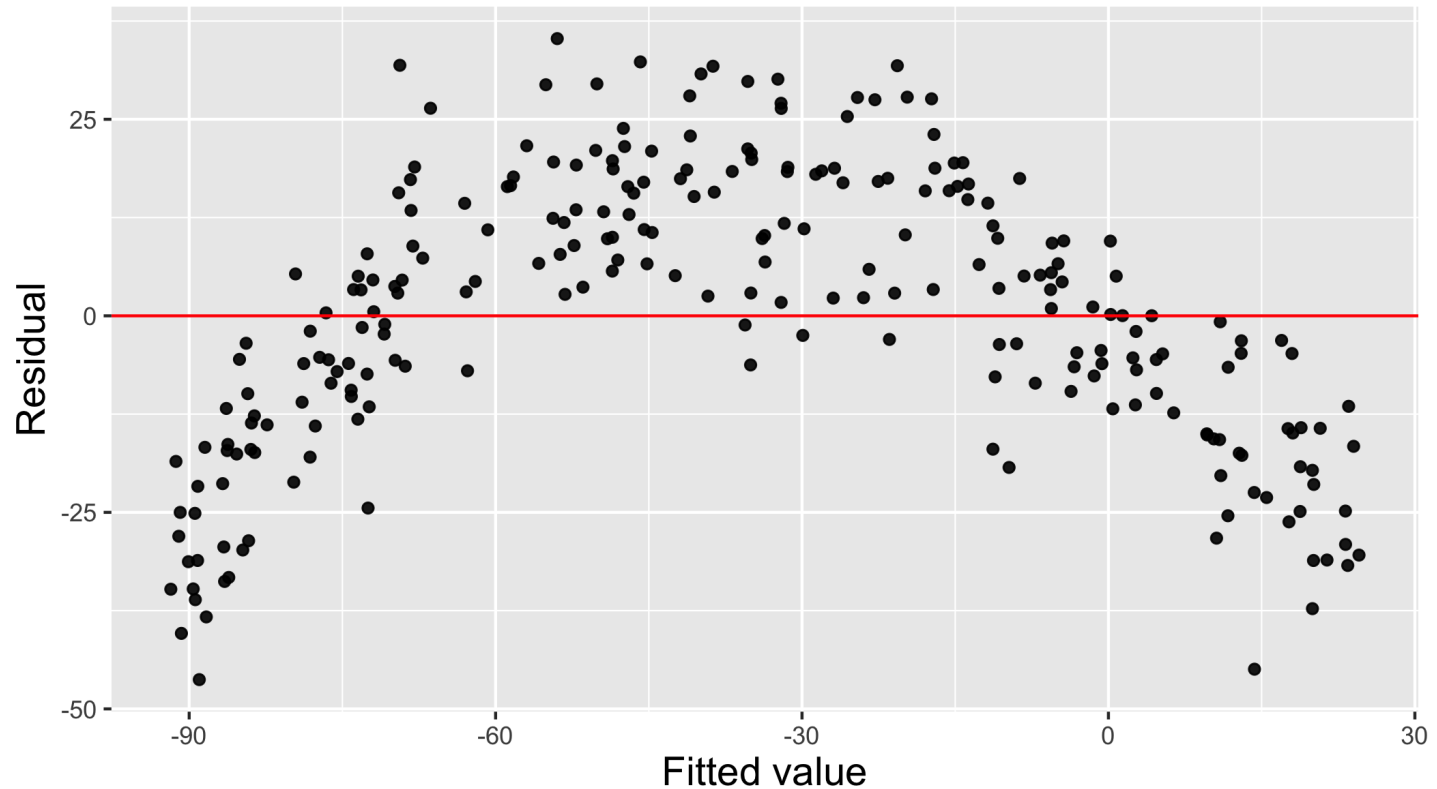


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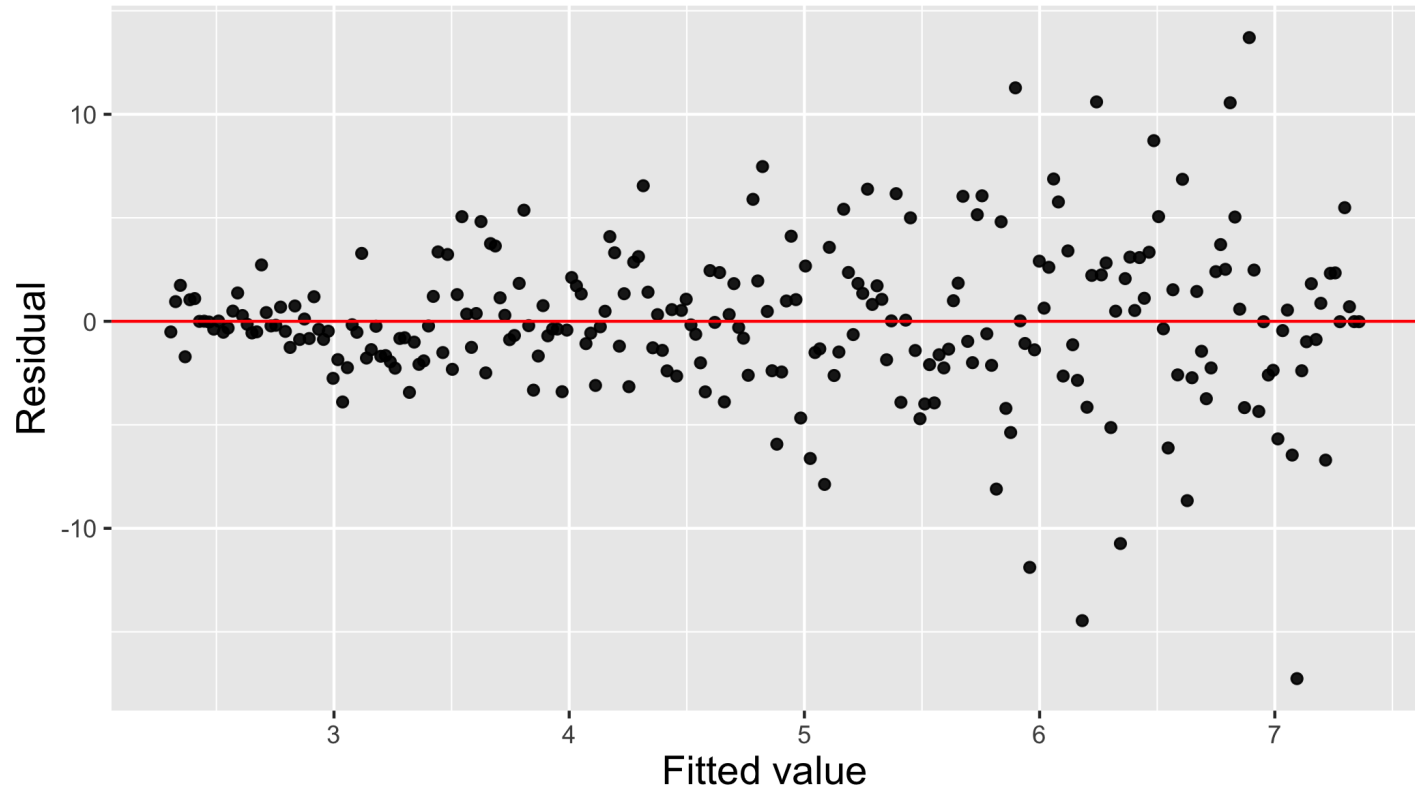


✓ The vertical spread of the residuals is relatively constant across the plot.

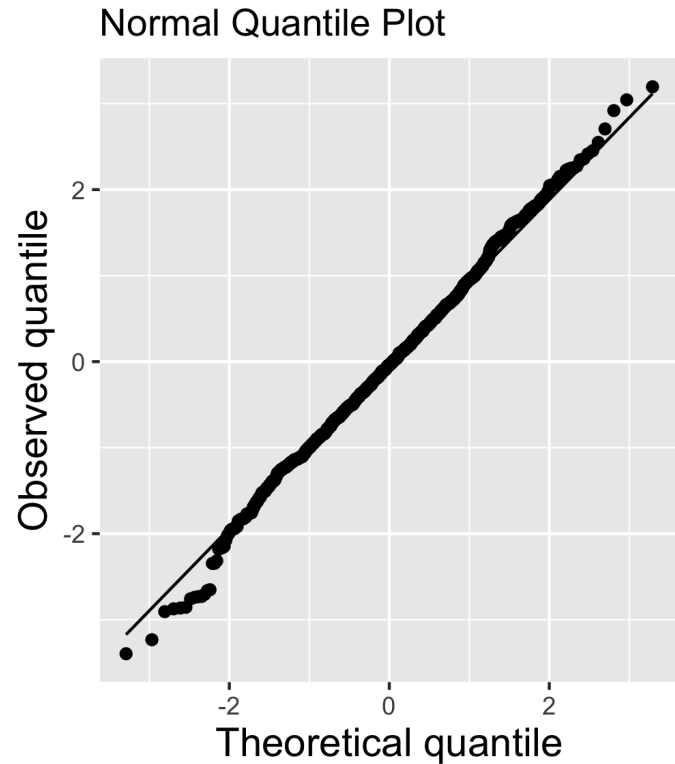
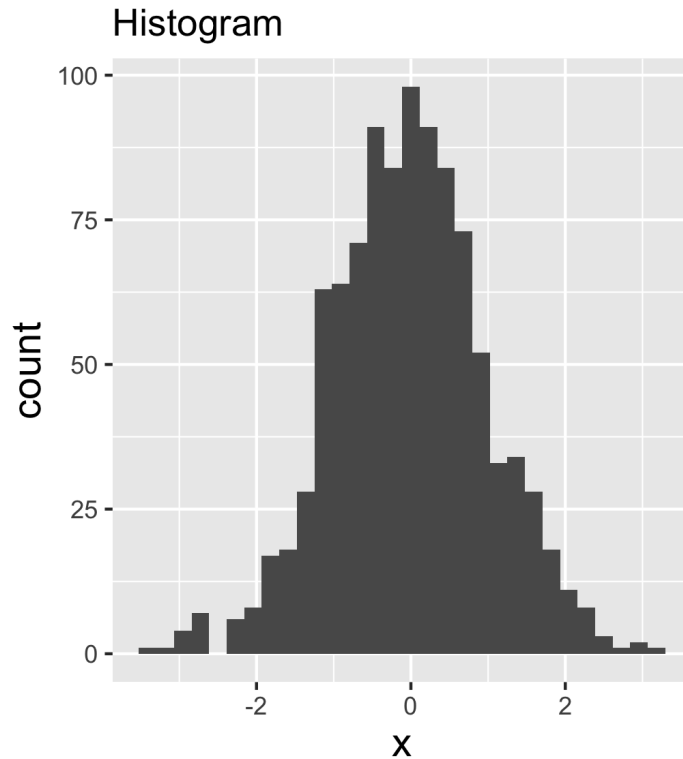
# Violation: distinguishable pattern



# Violation: non-constant variance

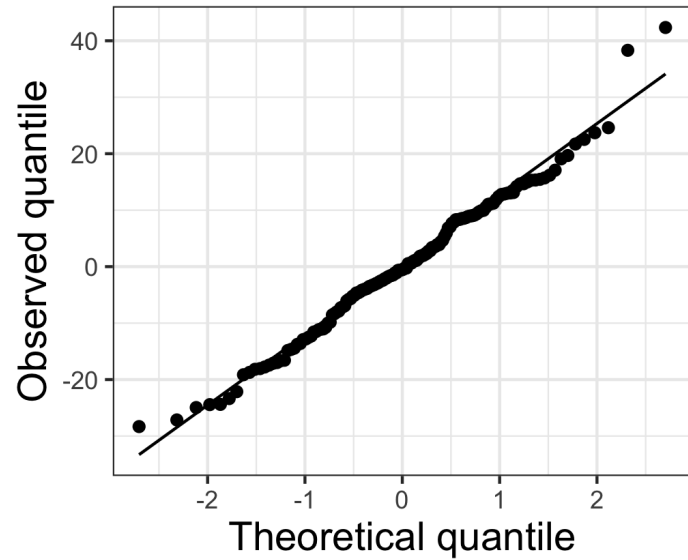
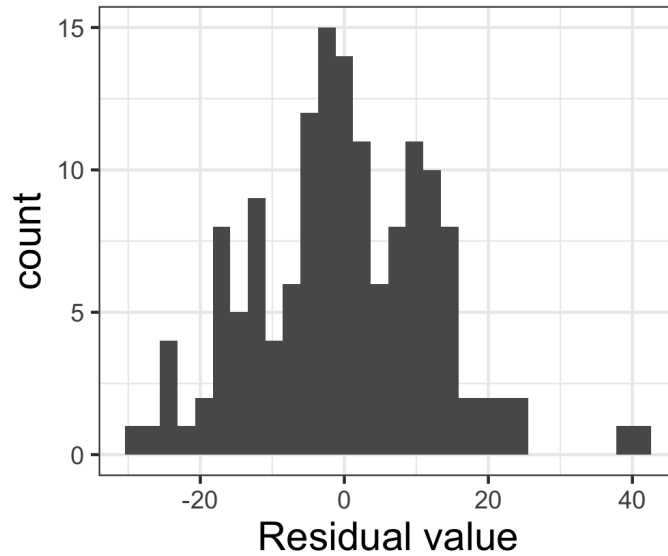


# Normal quantile plot



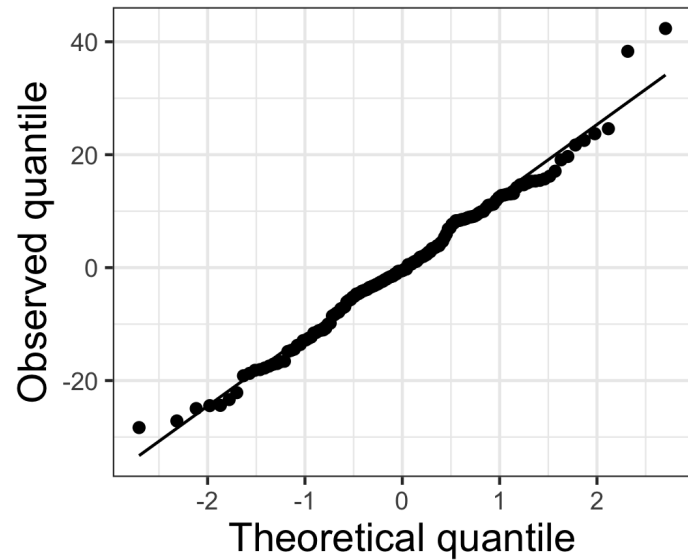
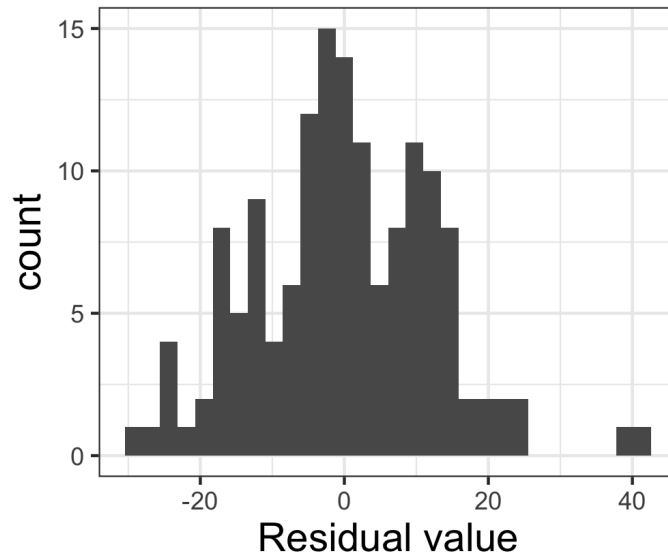
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✓ Points follow a straight diagonal line on the normal quantile plot.

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  - If the data were collected in a particular order, examine a scatterplot of the residuals versus order in which the data were collected.
-  The observations are independent or there is no pattern in the plot of residuals vs. order.

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- 1 a different model should be proposed.
- 2 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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- Used plots of the residuals to check conditions for simple linear regression:
  - **Linearity**
  - **Constant Variance**
  - **Normality**
  - **Independence**