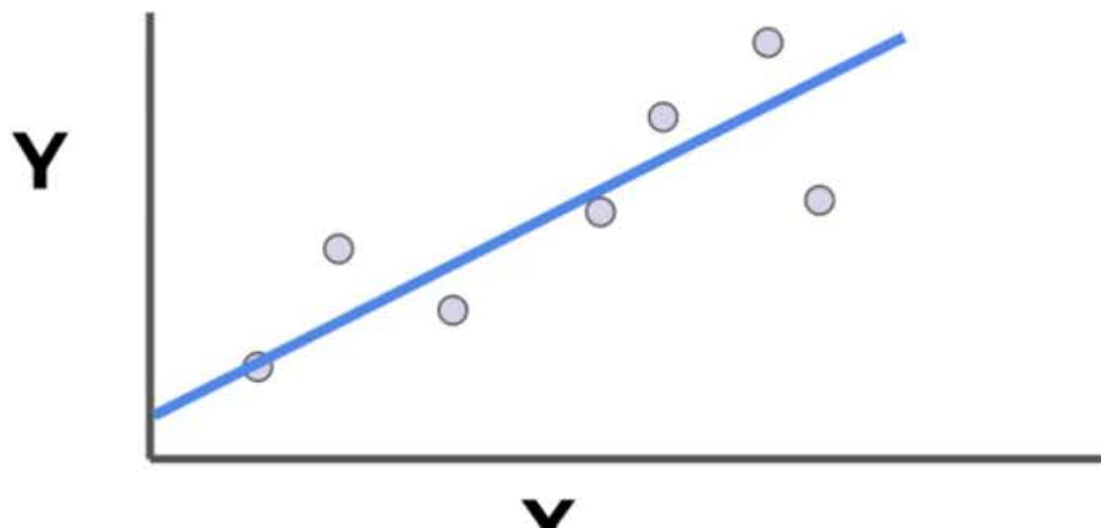


- What are the main assumptions of a linear regression?
- What are the most common types of linear regression? (More formally put, what are the most common estimation techniques for linear regression)

- A linear regression models the relationship between the dependent variable y and the independent variable x



- Two main assumptions are:
 - The relationship between the dependent variable y and the explanatory variables X is linear
 - The residual errors from the regression fit are normally distributed.

- Most common types of linear regression
 - Ordinary Least Squares
 - Generalized Least Squares
 - Penalized Least Squares
 - L1 (LASSO)
 - L2 (Ridge)