1. Objectives

Multivariate Linear Regression

At the end of this lecture, you will be able to

- Write down the **multivariate linear regression model** .

- Compute the **distribution of the least square estimator (LSE)** for linear regression with **deterministic design** .

- Know that in the setting of deterministic design, the least square estimator is the maximum likelihood estimator.

- Compute the **quadratic risk** and **prediction error** of the LSE.

- Perform **hypothesis test** for linear regression models.

- Design **Bonferroni's tests** for testing multiple hypotheses.

Discussion

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