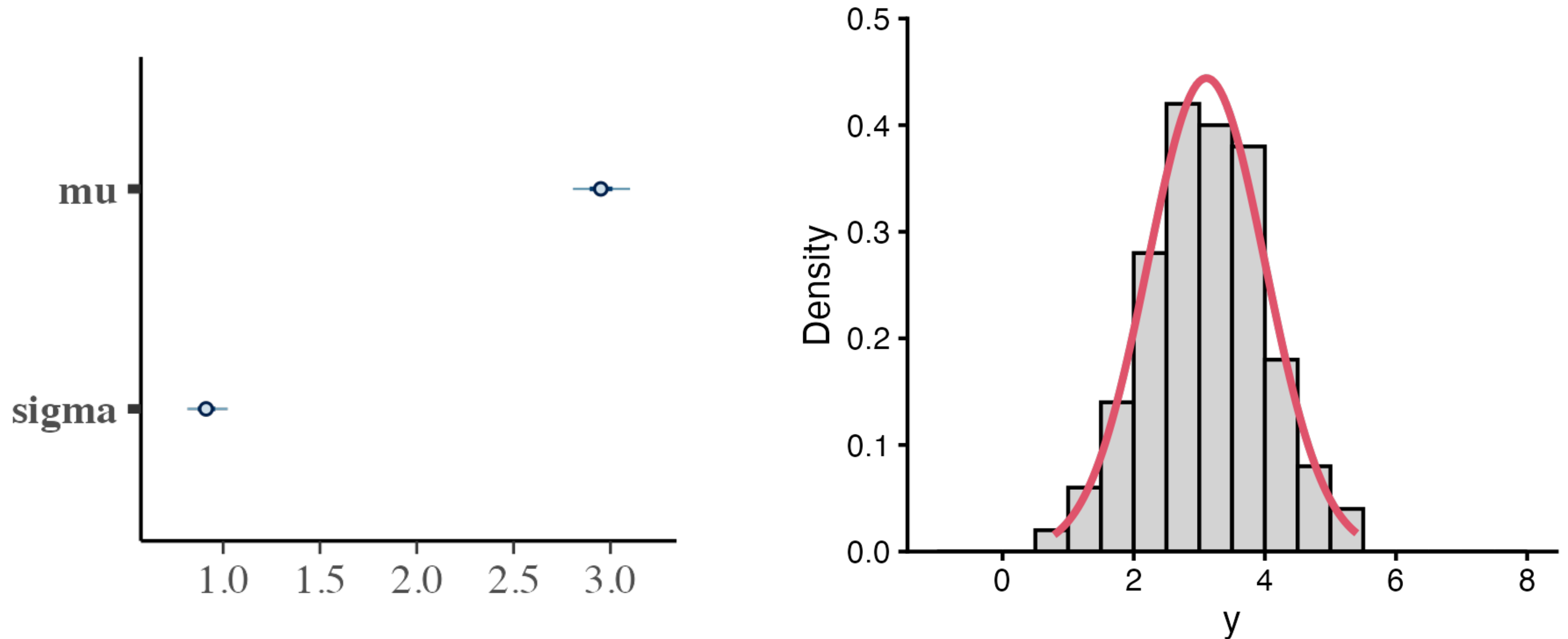


Model fit and parameter estimates



The linear model

Adding more variables

- The main strategy for making useful probabilist models is to **allow the parameters to vary**
- If we have two measured variables:
 - y_i : the dependent variable, the outcome, the response, the predicted
 - x_i : the independent variable, the treatment, the control, the predictor

- We make the parameter μ a linear function of the predictor variable:

$$y_i \sim N(\mu_i, \sigma)$$
$$\mu_i = \alpha + \beta x_i$$

- This replaces μ with two new parameters:
 - α : the **intercept**
 - β : the **slope of x**