

5.1: Introduction to the Lesson

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The purpose of multiple linear regression is to use more than one predictor to predict a response variable by fitting a best linear relationship. This lesson explores different approaches to choosing which variables to include in a multiple regression model. For example, many variables can be used to predict the gas mileage of a car, such as engine displacement, horsepower, and weight. While all of those predictors are likely to influence the gas mileage of a car, we want to know if we need all of them, or if a subset of those predictors will perform just as well.

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