

4.6: Confidence Intervals in Multiple Linear Regression

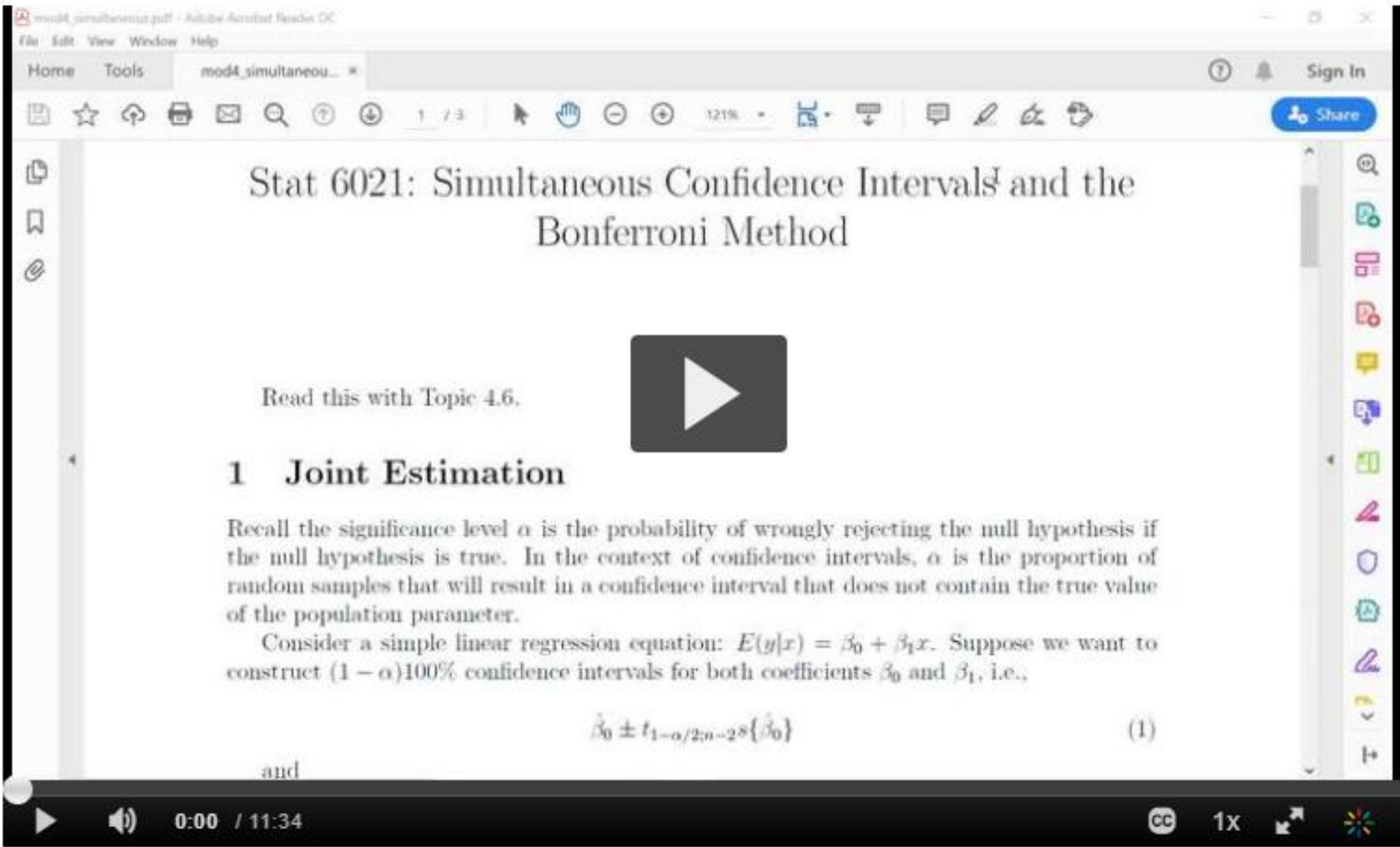
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Topic 4.6: Confidence Intervals in Multiple Linear Regression

Read Sections 3.4 and 3.5 of your textbook. As you read, take notes on the following.

- 1 Write down the formula for the confidence interval of the coefficient for  $x_j$ .
- 2 Write down the formula for the confidence interval of the mean response.
- 3 Write down the formula for the prediction interval of a new response.
- 4 Describe, in your own words, why the Bonferroni method is used, and how you would use it.

Refer to the video below for an explanation of simultaneous inference in regression and the Bonferroni method. The notes can be downloaded via the link below the video.



 mod4\_simultaneous.pdf

Notes to accompany the "Simultaneous Confidence Intervals and the Bonferroni Method" video