Topic 4.5: t Test in Multiple Linear Regression

Read Section 3.3.2 (until Example 3.4) of your textbook. As you read, take notes on the following.

1. When we want to test if a predictor x_j can be removed from the model,
   - How do we write the null and alternative hypotheses? Express the hypotheses using statistical notation, as well as describing in words what those hypotheses mean.
   - What is the formula for the t statistic?
   - What distribution do we compare the t statistic to?
2. Compare and contrast the t test in an MLR setting with an SLR setting. How are the t tests in the two settings similar and different?

n.js