Introduction to Statistical Programming

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Outline
Introduction to Data Analysis
Data Transformation
Regression Models
Linear Regression

Simple Regression

Univariate linear regression model

$$\hat{y}_i = \beta_0 + \beta_1 x_i$$

- Analogous to a straight line y = mx + c
- Can be chained with M dependent variables

$$\hat{y}_i = \beta_0 + \sum_{m=1}^M \beta_m x_{m,i}$$

▶ Residual term defined as $\epsilon_i = y_i - \hat{y}_i$