

i	$x_i$	$y_i$	$(x_i - \bar{x})$	$(x_i - \bar{x})^2$	$(y_i - \bar{y})$	$(y_i - \bar{y})^2$	$(x_i - \bar{x})(y_i - \bar{y})$	$\hat{y}_i = \hat{\beta}_0 + \hat{\beta}_1 x_i$	$\hat{u}_i = (y_i - \hat{y}_i)$	$\hat{u}_i^2 = (y_i - \hat{y}_i)^2$
1	1	1	-1	1	-1	1	1	$1 + (\frac{1}{2}) \times 1 = 1\frac{1}{2}$	$1 - 1\frac{1}{2} = -\frac{1}{2}$	$\frac{1}{4}$
2	2	3	0	0	1	1	0	$1 + (\frac{1}{2}) \times 2 = 2$	$3 - 2 = 1$	1
3	3	2	1	1	0	0	0	$1 + (\frac{1}{2}) \times 3 = 2\frac{1}{2}$	$2 - 2\frac{1}{2} = -\frac{1}{2}$	$\frac{1}{4}$
$\Sigma$	6	6	$SST_x = 2$		$SST_y = 2$			$\Sigma \hat{y}_i = 6$	$\Sigma \hat{u}_i = 0$	$SSR = 1\frac{1}{2}$
$\Sigma/n$	$\bar{x} = 2$	$\bar{y} = 2$								
$\Sigma/(n-1)$				$var(x) = 1$		$var(y) = 1$	$cov(x, y) = \frac{1}{2}$			

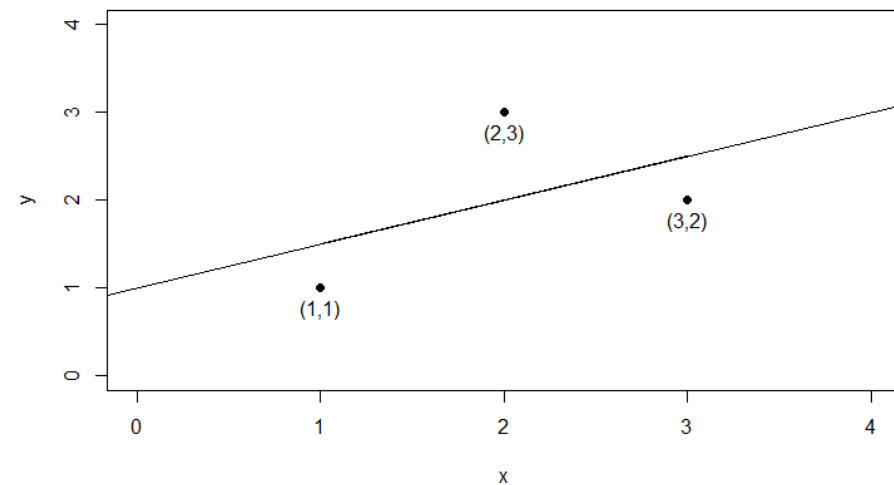
Intercept:  $\hat{\beta}_0 = \bar{y} - \hat{\beta}_1 \bar{x} = 2 - \frac{1}{2} \cdot 2 = 1$

Coefficient of determination:  $R^2 = \frac{SST_y - SSR}{SST_y} = (2 - 1\frac{1}{2}) / 2 = .25$

Slope:  $\hat{\beta}_1 = \frac{cov(x, y)}{var(x)} = \frac{1/2}{1} = \frac{1}{2}$

Root Mean-Squared Error:  $\sigma = \sqrt{\hat{\sigma}^2} = \sqrt{\frac{SSR}{n-2}} = \sqrt{(1\frac{1}{2})/1} \cong 1.225$

```
> cartesian <- c("(1,1)", "(2,3)", "(3,2)")
> lim <- c(0,4)
> plot(x,y, pch=16, xlim = lim, ylim = lim)
> text(x,y, labels=cartesian, pos=1, xpd=TRUE)
> abline(a=model$coefficients[1], b=model$coefficients[2])
```



```
> x <- c(1,2,3)
> y <- c(1,3,2)
> model <- lm(y~x)
> summary(model)
```

Call:  
lm(formula = y ~ x)

Residuals:

1	2	3
-0.5	1.0	-0.5

Coefficients:

	Estimate	Std. Error	t value	Pr(> t )
(Intercept)	1.000	1.871	0.535	0.687
x	0.500	0.866	0.577	0.667

Multiple R-squared: 0.25 Adjusted R-squared: -0.5

```
> sum(model$residuals)
[1] -5.551115e-17
> cor(model$residuals, x)
[1] 9.614813e-17
```

```
> model$fitted
1 2 3
1.5 2.0 2.5
```

To add the regression line, could use `lines(x,fitted(model))` but this line will only extend to limits of domain of x

To be totally complete, this page should also include computations of  $se(\hat{\beta}_1) = \frac{\hat{\sigma}}{\sqrt{SST_x}}$  and  $se(\hat{\beta}_0) = \frac{\hat{\sigma}}{\sqrt{SST_x}} \cdot \sqrt{\frac{\sum x_i^2}{n}}$