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In [1]: 1 import jax.numpy as jnp
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In [40]: 1 n = 500
2 X_sample_mean = 5.04
3 X_sample_variance = 8.62
4 Y_sample_mean = 15.03
5 Y_sample_variance = 9.24
6 residual_standard_error = 1.008
```

```
In [41]: 1 def SST(Y_sample_v, sample_size):
2         return (sample_size-1)*Y_sample_v
3 print("SST = ", SST(Y_sample_variance, n))
```

SST = 4610.76

```
In [42]: 1 def SSE(sigma_hat, sample_size):
2         return pow(sigma_hat, 2) * (sample_size -2)
3 print("SSE = ", SSE(residual_standard_error, n))
```

SSE = 505.99987200000004

```
In [43]: 1 def SSR(Y_sample_v, sample_size, sigma_hat):
2         return SST(Y_sample_v, sample_size) - SSE(sigma_hat, sample_size)
3 print("SSR = ", SSR(Y_sample_variance, n, residual_standard_error))
```

SSR = 4104.760128

```
In [44]: 1 def Sxx(X_sample_v, sample_size):
2         return (sample_size-1)*X_sample_v
3 print("Sxx = ", Sxx(X_sample_variance, n))
```

Sxx = 4301.379999999999



```
In [45]: 1 def R_square(Y_sample_v, sample_size, sigma_hat):
2         return SSR(Y_sample_v, sample_size, sigma_hat)/SST(Y_sample_v, sample_size)
3         print("R_square =", R_square(Y_sample_variance, n, residual_standard_error))
```

R\_square = 0.8902567316451083

```
In [46]: 1 def Beta2(Y_sample_v, sample_size, sigma_hat, X_sample_v):
2         return pow(SSR(Y_sample_v, sample_size, sigma_hat)/Sxx(X_sample_v, sample_size), 0.5)
3         print("Beta2 =", Beta2(Y_sample_variance, n, residual_standard_error, X_sample_variance))
```

Beta2 = 0.9768772278930261

```
In [47]: 1 def Beta1(Y_sample_m, Y_sample_v, sample_size, sigma_hat, X_sample_v, X_sample_m):
2         return Y_sample_m - Beta2(Y_sample_v, sample_size, sigma_hat, X_sample_v) * X_sample_m
3         print("Beta1 =", Beta1(Y_sample_mean, Y_sample_variance, n, residual_standard_error, X_sample_variance, X_sample_mean))
4
```

Beta1 = 10.106538771419148

```
In [49]: 1 print("SST =", SST(Y_sample_variance, n))
2 print("SSE =", SSE(residual_standard_error, n))
3 print("SSR =", SSR(Y_sample_variance, n, residual_standard_error))
4 print("Sxx =", Sxx(X_sample_variance, n))
5 print("R_square =", R_square(Y_sample_variance, n, residual_standard_error))
6 print("Beta2 =", Beta2(Y_sample_variance, n, residual_standard_error, X_sample_variance))
7 print("Beta1 =", Beta1(Y_sample_mean, Y_sample_variance, n, residual_standard_error, X_sample_variance, X_sample_mean))
8
```

SST = 4610.76  
 SSE = 505.99987200000004  
 SSR = 4104.760128  
 Sxx = 4301.3799999999999  
 R\_square = 0.8902567316451083  
 Beta2 = 0.9768772278930261  
 Beta1 = 10.106538771419148

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In [ ]: 1
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In [ ]:

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