

2 Introduction to Regression Analysis

Basic Concept

1. Regression Analysis is a process of estimating the functional relationship between a random variable Y (called *dependent variable*) and one or more other *non-random* variables X s (called *independent variables*).
2. In regression analysis, we assume that the relationship between the dependent variable Y and the independent variables X s is linear, as in the following form:

$$Y = \beta_0 + \beta_1 X_1 + \dots + \beta_k X_k + \epsilon \quad (1)$$

3. If equation (1) above involves only one independent variable (i.e., $Y = \beta_0 + \beta_1 X_1 + \epsilon$), it is called a *simple regression* model. If it involves more than one independent variable, it is referred to as a *multiple regression* model.
4. In equation (1) above, we assume that all X s are independent (uncorrelated) and, in addition, the values of X s are given constants (not random variables). The *random errors*, ϵ 's (epsilons), are assumed to be independently and normally distributed with mean equal to zero and a constant (but unknown) variance σ^2 . With these assumptions, the expected value of Y is:

$$E(Y) = E(\beta_0 + \beta_1 X_1 + \dots + \beta_k X_k + \epsilon) = \beta_0 + \beta_1 X_1 + \dots + \beta_k X_k \quad (2)$$

5. Since the coefficients (β 's) of equation (1) are unknown, we need to make estimations based on the data collected for X and Y . In Regression Analysis, the method used to estimate these coefficients is called "*the least squares method*" – so called because the resulting mathematical function (called the *least squares equation*, *least squares line*, or simply *regression line*) has the smallest sum of squared estimation errors (minimum SSE). The least squares equation can be written as:

$$\hat{y} = \hat{\beta}_0 + \hat{\beta}_1 x_1 + \dots + \hat{\beta}_k x_k \quad (3)$$

where \hat{y} (the fitted value of y) is used to estimate $E(y)$, and
 $\hat{\beta}_i$ (the fitted values of β_i) is used to estimate β_i .

Note that $\hat{\beta}_i$ are obtained by solving the following $k + 1$ equations (called *normal equations*) simultaneously:

$$\frac{\partial}{\partial \beta_i} \sum_{i=1}^n (y_i - \hat{y}_i)^2 = \frac{\partial}{\partial \beta_i} \sum_{i=1}^n (y_i - \hat{\beta}_0 - \hat{\beta}_1 x_{i1} - \dots - \hat{\beta}_k x_{ik})^2 = 0 \quad i = 0, \dots, k \quad (4)$$

6. If all assumptions mentioned above hold, the sample statistics such as $\hat{\beta}_i$ will hold some important properties that allow us to perform statistical analysis on the regression model obtained.

Regression Analysis Basic Concepts

Siddappa N.Byrareddy



Regression Analysis Basic Concepts:

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Spatial Data Analysis With R Danlin Yu, 2025-02-27 This is an introduction for social science students to the growing field of spatial data analysis using the R platform The text assumes no prior knowledge of either beyond the contents of an introductory statistics course It uses the open source software R and relevant spatial data analysis packages to provide practical guidance of how to conduct spatial data analysis with readers own data sets The book first briefly introduces students to R covers some basic concepts in statistical data analysis and then focuses on discussing the central ideas of spatial data analysis All the discussions are supported with R scripts so that students can work on their own and produce results that the book helps interpret Each chapter ends with review questions to test understanding The book is suited for upper level undergraduate social science students and graduate students and other social scientists who are interested in analyzing their spatial data with R A companion website for the book at <https://edge.sagepub.com/you> includes R code and data for students to replicate the examples in the book The password protected instructor side of the site includes exercises and answers which can be set for homework

International Encyclopedia of Education, 2009-04-17 The field of education has experienced extraordinary technological societal and institutional change in recent years making it one of the most fascinating yet complex fields of study in social science Unequaled in its combination of authoritative scholarship and comprehensive coverage International Encyclopedia of Education Third Edition succeeds two highly successful previous editions 1985 1994 in aiming to encapsulate research in this vibrant field for the twenty first century reader Under development for five years this work encompasses over 1 000 articles across 24 individual areas of coverage and is expected to become the dominant resource in

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Statistics in Health Administration: Advanced concepts and applications Robert W. Broyles, Colin M. Lay, 1979

Data Analysis & Statistics for Nursing Research Denise F. Polit, 1996 Introductory text covers the statistical methods and procedures needed to analyze research findings Special focus is given to quantitative methods Other features include management of data how to clean data and how to work around missing data Graduate nursing students

Regression Analysis Bruce L. Bowerman, Emily Murphree, 2014-10-05 Regression Analysis Unified Concepts Practical Applications Computer Implementation is a concise and innovative book that gives a complete presentation of applied regression analysis in approximately one half the space of competing books With only the modest prerequisite of a basic non calculus statistics course this text is appropriate for the widest possible audience including college juniors seniors and first year graduate students in business and statistics as well as professionals in business and industry The book is able to accommodate this wide audience because of the unique integrative approach that is taken to the teaching of regression analysis Whereas other regression books cover regression in four chapters beginning with a statistical review followed by chapters on simple linear regression matrix algebra and multiple regression this book introduces regression and covers both simple linear regression and multiple regression in single cohesive chapter This is made possible through an efficient integrative discussion of the two techniques Additionally in the same chapter Chapter Two basic statistical and matrix algebra concepts are introduced as needed In order to facilitate instruction This approach avoids the needless repetition that is often found in longer treatments of the subject while serving to bring a collective focus to students of widely varying mathematical backgrounds

Basic Statistics for the Social and Behavioral Sciences George Diekhoff, 1996 Focusing on principles and techniques that are appropriate for the introductory level this text provides a conceptual intuitive approach to applied statistics that replaces proofs and derivations with examples and illustrations The focus throughout is on the usefulness of statistics and content is organized according to statistical applications not statistical assumptions

Journal of the American Statistical Association

American Statistical Association,1928 A scientific and educational journal not only for professional statisticians but also for economists business executives research directors government officials university professors and others who are seriously interested in the application of statistical methods to practical problems in the development of more useful methods and in the improvement of basic statistical data

Introduction to Economic Statistics William Charles Merrill,Karl A. Fox,1970

Proceedings of the National Science Council, Republic of China ,1992 *Statistics, Data Analysis, and Decision Modeling* James Robert Evans,David Louis Olson,2003 This book covers basic concepts of business statistics data analysis and management science in a spreadsheet environment Practical applications are emphasized throughout the book for business decision making a comprehensive database is developed with marketing financial and production data already formatted on Excel worksheets This shows how real data is used and decisions are made Using Excel as the basic software and including such add ins as PHStat2 Crystal Ball and TreePlan this book covers a wide variety of topics related to business statistics statistical thinking in business displaying and summarizing data random variables sampling regression analysis forecasting statistical quality control risk analysis and Monte Carlo simulation systems simulation modeling and analysis selection models and decision analysis optimization modeling and solving and analyzing optimization models For those employed in the fields of quality control management science operations management statistical science and those who need to interpret data to make informed business decisions

Cornell University Courses of Study Cornell University,2007

Chiang Mai University - Bulletin Mahāwitthayālai Chīang Mai,2001 Elementary Statistics Robert Johnson,1984

Annual Technical Conference Transactions American Society for Quality Control,1967

A Bibliography of Economic and Cost Analysis United States. Office of the Comptroller of the Army,1972 The objective of the book is to provide the student with a basic framework for the systematic analysis of financial problems To this end it seeks to set forth the central issues involved in the fundamental problem areas of financial administration and to develop tools techniques and insights which are relevant and useful for solving these problems

Eastern Africa Economic Review ,1994-06

Selected statistical methods United States. Soil Conservation Service,1985 *Optimization and Industrial Experimentation* William E. Biles,James J. Swain,1980-03-10 Combines new developments in numerical optimization with statistical and experimental methods Discusses the use of statistical methods to develop mathematical models search methods for single variable and multiple variable optimization as well as classical and numerical techniques directly applicable in response surface methodology and procedures for optimizing systems experimentally

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