

Chapter 3

Multiple Linear Regression Model

We consider the problem of regression when the study variable depends on more than one explanatory or independent variables, called a multiple linear regression model. This model generalizes the simple linear regression in two ways. It allows the mean function $E(y)$ to depend on more than one explanatory variables and to have shapes other than straight lines, although it does not allow for arbitrary shapes.

The linear model:

Let y denotes the dependent (or study) variable that is linearly related to k independent (or explanatory) variables X_1, X_2, \dots, X_k through the parameters $\beta_1, \beta_2, \dots, \beta_k$ and we write

$$y = X_1\beta_1 + X_2\beta_2 + \dots + X_k\beta_k + \varepsilon.$$

This is called the multiple linear regression model. The parameters $\beta_1, \beta_2, \dots, \beta_k$ are the regression coefficients associated with X_1, X_2, \dots, X_k respectively and ε is the random error component reflecting the difference between the observed and fitted linear relationship. There can be various reasons for such difference, e.g., the joint effect of those variables not included in the model, random factors which can not be accounted for in the model etc.

Note that the j^{th} regression coefficient β_j represents the expected change in y per unit change in the j^{th} independent variable X_j . Assuming $E(\varepsilon) = 0$,

$$\beta_j = \frac{\partial E(y)}{\partial X_j}.$$

Linear model:

A model is said to be linear when it is linear in parameters. In such a case $\frac{\partial y}{\partial \beta_j}$ (or equivalently $\frac{\partial E(y)}{\partial \beta_j}$)

should not depend on any β 's. For example,

i) $y = \beta_0 + \beta_1 X$ is a linear model as it is linear in the parameters.

ii) $y = \beta_0 X^A$ can be written as

$$\log y = \log \beta_0 + \beta_1 \log X$$

$$y^* = \beta_0^* + \beta_1 x^*$$

which is linear in the parameter β_0^* and β_1 , but nonlinear in variables $y^* = \log y, x^* = \log x$. So it is a linear model.

Chapter 3 The Multiple Linear Regression Model

Michal Rosen-Zvi



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