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INTRODUCTION TO LINEAR REGRESSION ANALYSIS

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Linear regression analysis is the most widely used of all statistical techniques: it is the study of linear, additive relationships between variables. Let  $Y$  denote the "dependent" variable whose values you wish to predict, and let  $X_1, \dots, X_k$  denote the "independent" variables from which you wish to predict it, with the value of variable  $X_i$  in period  $t$  (or in row  $t$  of the data set) denoted by  $X_{it}$ .

*Introduction to linear regression analysis*

Douglas\_C.\_Montgomery,\_Elizabeth\_A.\_Peck,\_and G.

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Linear regression suggests an increase of 1% in percent of shots taken by Ko, Kobe results in a drop of 1.16 points, and he gives a standard error in score differential. So creating this sentence is what a large part of this class will be about.

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Regression is a statistical technique to determine the linear relationship between two or more variables. Regression is primarily used for prediction and causal inference.

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INTRODUCTION TO LINEAR REGRESSION ANALYSIS Fifth Edition DOUGLAS C. MONTGOMERY Arizona State University School of Computing, Informatics, and Decision Systems Engineering Tempe, AZ ELIZABETH A. PECK The Coca-Cola Company (retired) Atlanta, GA G. GEOFFREY VINING Virginia Tech Department of Statistics Blacksburg, VA A JOHN WILEY & SONS, INC ...

### *Introduction to Regression and Data Analysis*

Regression analysis is a collection of statistical techniques that serve as a basis for drawing inferences about relationships among interrelated variables. Since these techniques

### *INTRODUCTION TO LINEAR REGRESSION ANALYSIS*

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