



## Chapter 6

### Multiple Regression Analysis: Estimation

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### Multiple Regression Analysis: Estimation (18 of 37)

- **Including irrelevant variables in a regression model**

$$y = \beta_0 + \beta_1 x_1 + \beta_2 x_2 + \beta_3 x_3 + u$$

No problem because  $E(\hat{\beta}_3) = \beta_3 = 0$ . ← = 0 in the population

However, including irrelevant variables may increase sampling variance.

- **Omitting relevant variables: the simple case**

$$y = \beta_0 + \beta_1 x_1 + \beta_2 x_2 + u \quad \leftarrow \text{True model (contains } x_1 \text{ and } x_2\text{)}$$

$$\hat{y} = \hat{\beta}_0 + \hat{\beta}_1 x_1 + \hat{u} \quad \leftarrow \text{Estimated model (} x_2 \text{ is omitted)}$$

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### Multiple Regression Analysis: Estimation (19 of 37)

- **Omitted variable bias**

$$x_2 = \delta_0 + \delta_1 x_1 + v \quad \leftarrow \text{If } x_1 \text{ and } x_2 \text{ are correlated, assume a linear relationship between them}$$

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methods for specialized problems as well as methods for general problems The book includes examples that illustrate the probability computations for a variety of applications

**Multivariate Analysis and Its Applications** Theodore Wilbur Anderson, Ingram Olkin, 1994

**A First Course in Multivariate Statistics** Bernard Flury, 2014-01-15

**Multivariate Statistical Methods** Robert M. Hamer, Sas, 1997-03 Introduction Principal components analysis Variable clustering Factor analysis Cluster analysis of observations Multidimensional scaling Factorial MANOVA Contrasts in the multivariate factorial ANOVA Multivariate multiple regression Discriminant analysis Stepwise discriminant analysis Multiple comparisons using the MULTTEST procedure

**Applied Multivariate Statistical Analysis** Wolfgang Härdle, Léopold Simar, 2007 With a wealth of examples and exercises this is a brand new edition of a classic work on multivariate data analysis A key advantage of the work is its accessibility as it presents tools and concepts in a way that is understandable for non mathematicians

A Course in Multivariate Analysis Maurice George Kendall, 1968

Multivariate Statistical Methods George A. Marcoulides, Scott L. Hershberger, 1997 This text presents multivariate statistical methods accompanied by examples relevant to students in marketing and business concentrations making extensive use of the SAS package of statistical programs

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