Chapter 9

Simple Linear Regression

An analysis appropriate for a quantitative outcome and a single quantitative explanatory variable.

9.1 The model behind linear regression

When we are examining the relationship between a quantitative outcome and a single quantitative explanatory variable, simple linear regression is the most commonly considered analysis method. (The "simple" part tells us we are only considering a single explanatory variable.) In linear regression we usually have many different values of the explanatory variable, and we usually assume that values between the observed values of the explanatory variable are also possible values of the explanatory variable. We postulate a linear relationship between the population mean of the outcome and the value of the explanatory variable. If we let Y be some outcome, and x be some explanatory variable, then we can express the structural model using the equation

$$E(Y|x) = \beta_0 + \beta_1 x$$

where $E()$, which is read "expected value of", indicates a population mean; $Y|x$, which is read "Y given x", indicates that we are looking at the possible values of Y when x is restricted to some single value; β_0, read "beta zero", is the intercept parameter; and β_1, read "beta one", is the slope parameter. A common term for any parameter or parameter estimate used in an equation for predicting Y from

Chapter 9 Simple Linear Regression Cmu Statistics

R Sandford

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  Data Mining and Predictive Analytics Daniel T. Larose,2015-02-19 Learn methods of data analysis and their application to real world data sets This updated second edition serves as an introduction to data mining methods and models including association rules clustering neural networks logistic regression and multivariate analysis The authors apply a unified white box approach to data mining methods and models This approach is designed to walk readers through the operations and nuances of the various methods using small data sets so readers can gain an insight into the inner workings of the method under review Chapters provide readers with hands on analysis problems representing an opportunity for readers to apply their newly acquired data mining expertise to solving real problems using large real world data sets Data Mining and Predictive Analytics Offers comprehensive coverage of association rules clustering neural networks logistic regression multivariate analysis and R statistical programming language Features over 750 chapter exercises allowing readers to assess their understanding of the new material Provides a detailed case study that brings together the lessons learned in the book Includes access to the companion website www dataminingconsultant with exclusive password protected instructor content Data Mining and Predictive Analytics will appeal to computer science and statistic students as well as students in MBA programs and chief executives   *Data Mining for Business Analytics* Galit Shmueli,Peter C. Bruce,Nitin R. Patel,2016-04-18 An applied approach to data mining and predictive analytics with clear exposition hands on exercises and real life case studies Readers will work with all of the standard data mining methods using the Microsoft Office Excel add in XLMiner to develop predictive models and learn how to obtain business value from Big Data Featuring updated topical coverage on text mining social network analysis collaborative filtering ensemble methods uplift modeling and more the Third Edition also includes Real world examples to build a theoretical and practical understanding of key data mining methods End of chapter exercises that help readers better understand the presented material Data rich case studies to illustrate various applications of data mining techniques Completely new chapters on social network analysis and text mining A companion site with additional data sets instructors material that include solutions to exercises and case studies and Microsoft PowerPoint slides https www dataminingbook com Free 140 day license to use XLMiner for Education software Data Mining for Business Analytics Concepts Techniques and Applications in XLMiner Third Edition is an ideal textbook for upper undergraduate and graduate level courses as well as professional programs on data mining predictive modeling and Big Data analytics The new edition is also a unique reference for analysts researchers and practitioners working with predictive analytics in the fields of business finance marketing computer science and information technology Praise for the Second Edition full of vivid and thought provoking anecdotes needs to be read by anyone with a serious interest in research and marketing Research Magazine Shmueli et al have done a wonderful job in presenting the field of data mining a welcome addition to the literature ComputingReviews com Excellent choice for business analysts The book is a perfect fit for its intended audience Keith

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Basic Statistics for Business and Economics Douglas A. Lind,Robert Deward Mason,William G. Marchal,2000 The Fifth Edition of Basic Statistics for Business and Economics is a shorter version of Lind Marchal Wathen s Statistical Techniques in Business and Economics 12e The authors of this text continue to provide a student oriented approach to business statistics In this book you will find step by step solved examples realistic exercises and up to date technology and illustrations Book jacket

Multimodal Analytics for Next-Generation Big Data Technologies and Applications Kah Phooi Seng,Li-minn Ang,Alan Wee-Chung Liew,Junbin Gao,2019-07-18 This edited book will serve as a source of reference for technologies and applications for multimodality data analytics in big data environments After an introduction the editors organize the book into four main parts on sentiment affect and emotion analytics for big multimodal data unsupervised learning strategies for

big multimodal data supervised learning strategies for big multimodal data and multimodal big data processing and applications The book will be of value to researchers professionals and students in engineering and computer science particularly those engaged with image and speech processing multimodal information processing data science and artificial intelligence **Introduction to Machine Learning with Applications in Information Security** Mark Stamp,2017-09-22 Introduction to Machine Learning with Applications in Information Security provides a class tested introduction to a wide variety of machine learning algorithms reinforced through realistic applications The book is accessible and doesn t prove theorems or otherwise dwell on mathematical theory The goal is to present topics at an intuitive level with just enough detail to clarify the underlying concepts The book covers core machine learning topics in depth including Hidden Markov Models Principal Component Analysis Support Vector Machines and Clustering It also includes coverage of Nearest Neighbors Neural Networks Boosting and AdaBoost Random Forests Linear Discriminant Analysis Vector Quantization Naive Bayes Regression Analysis Conditional Random Fields and Data Analysis Most of the examples in the book are drawn from the field of information security with many of the machine learning applications specifically focused on malware The applications presented are designed to demystify machine learning techniques by providing straightforward scenarios Many of the exercises in this book require some programming and basic computing concepts are assumed in a few of the application sections However anyone with a modest amount of programming experience should have no trouble with this aspect of the book Instructor resources including PowerPoint slides lecture videos and other relevant material are provided on an accompanying website http www cs sjsu edu stamp ML For the reader s benefit the figures in the book are also available in electronic form and in color About the Author Mark Stamp has been a Professor of Computer Science at San Jose State University since 2002 Prior to that he worked at the National Security Agency NSA for seven years and a Silicon Valley startup company for two years He received his Ph D from Texas Tech University in 1992 His love affair with machine learning began in the early 1990s when he was working at the NSA and continues today at SJSU where he has supervised vast numbers of master s student projects most of which involve a combination of information security and machine learning **Mathematical Reviews** ,2004 **Journal of Quality Technology** ,1995 **Ninth IEEE International Conference on Computer Vision** ,2003 ICCV 2003 includes 43 full papers covering the latest research and progress in all areas of vision The proceedings tackles necessary topics such as image representation compression and coding image segmentation object recognition active vision 2D and 3D vision sensing and texture color and motion analysis *Proceedings* ,2003 Logistic Regression David G. Kleinbaum,Mitchel Klein,2010-06-14 This is the third edition of this text on logistic regression methods originally published in 1994 with its second e tion published in 2002 As in the first two editions each chapter contains a pres tation of its topic in lecture book format together with objectives an outline key formulae practice exercises and a test The lecture book has a sequence of illust tions formulae or summary statements in the left column of each page and a script i e

text in the right column This format allows you to read the script in conjunction with the illustrations and formulae that highlight the main points formulae or examples being presented This third edition has expanded the second edition by adding three new chapters and a modified computer appendix We have also expanded our overview of mod ing strategy guidelines in Chap 6 to consider causal d grams The three new chapters are as follows Chapter 8 Additional Modeling Strategy Issues Chapter 9 Assessing Goodness of Fit for Logistic Regression Chapter 10 Assessing Discriminatory Performance of a Binary Logistic Model ROC Curves In adding these three chapters we have moved Chaps 8 through 13 from the second edition to follow the new chapters so that these previous chapters have been ren bered as Chaps 11 16 in this third edition

Multivariate Reduced-Rank Regression Gregory C. Reinsel,Raja P. Velu,Kun Chen,2022-11-30 This book provides an account of multivariate reduced rank regression a tool of multivariate analysis that enjoys a broad array of applications In addition to a historical review of the topic its connection to other widely used statistical methods such as multivariate analysis of variance MANOVA discriminant analysis principal components canonical correlation analysis and errors in variables models is also discussed This new edition incorporates Big Data methodology and its applications as well as high dimensional reduced rank regression generalized reduced rank regression with complex data and sparse and low rank regression methods Each chapter contains developments of basic theoretical results as well as details on computational procedures illustrated with numerical examples drawn from disciplines such as biochemistry genetics marketing and finance This book is designed for advanced students practitioners and researchers who may deal with moderate and high dimensional multivariate data Because regression is one of the most popular statistical methods the multivariate regression analysis tools described should provide a natural way of looking at large both cross sectional and chronological data sets This book can be assigned in seminar type courses taken by advanced graduate students in statistics machine learning econometrics business and engineering *Quasi-Least Squares Regression* Justine Shults,Joseph M. Hilbe,2014-01-28 Drawing on the authors substantial expertise in modeling longitudinal and clustered data Quasi Least Squares Regression provides a thorough treatment of quasi least squares QLS regression a computational approach for the estimation of correlation parameters within the framework of generalized estimating equations GEEs The authors present a detailed evaluation of QLS methodology demonstrating the advantages of QLS in comparison with alternative methods They describe how QLS can be used to extend the application of the traditional GEE approach to the analysis of unequally spaced longitudinal data familial data and data with multiple sources of correlation In some settings QLS also allows for improved analysis with an unstructured correlation matrix Special focus is given to goodness of fit analysis as well as new strategies for selecting the appropriate working correlation structure for QLS and GEE A chapter on longitudinal binary data tackles recent issues raised in the statistical literature regarding the appropriateness of semi parametric methods such as GEE and QLS for the analysis of binary data this chapter includes a comparison with the first order Markov maximum likelihood

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