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

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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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