
CHAPTER 5

Correlation and linear regression

5.1 Correlation

Let $(x_1, y_1), (x_2, y_2), \dots, (x_n, y_n)$ represent n points on a scatterplot. Then the **correlation coefficient**, denoted by r , is the average of the products of the z -scores, except that we divide by $n - 1$ instead of n . That is

$$r = \frac{1}{n - 1} \sum_{i=1}^n \left(\frac{x_i - \bar{x}}{s_x} \right) \left(\frac{y_i - \bar{y}}{s_y} \right) \quad (5.1)$$

where s_x and s_y are the standard deviation for x and y respectively.

Equivalently, the correlation coefficient can be given as

$$r = \frac{\sum_{i=1}^n (x_i - \bar{x})(y_i - \bar{y})}{\sqrt{\sum_{i=1}^n (x_i - \bar{x})^2} \sqrt{\sum_{i=1}^n (y_i - \bar{y})^2}}$$

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