



Chapter 6

Multiple Regression Analysis: Estimation

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2

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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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- **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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Table of Contents Multivariate Statistics Lecture Notes Mit Opencourseware

1. Understanding the eBook Multivariate Statistics Lecture Notes Mit Opencourseware
 - The Rise of Digital Reading Multivariate Statistics Lecture Notes Mit Opencourseware
 - Advantages of eBooks Over Traditional Books
2. Identifying Multivariate Statistics Lecture Notes Mit Opencourseware
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
3. Choosing the Right eBook Platform
 - Popular eBook Platforms
 - Features to Look for in an Multivariate Statistics Lecture Notes Mit Opencourseware
 - User-Friendly Interface
4. Exploring eBook Recommendations from Multivariate Statistics Lecture Notes Mit Opencourseware
 - Personalized Recommendations
 - Multivariate Statistics Lecture Notes Mit Opencourseware User Reviews and Ratings
 - Multivariate Statistics Lecture Notes Mit Opencourseware and Bestseller Lists
5. Accessing Multivariate Statistics Lecture Notes Mit Opencourseware Free and Paid eBooks
 - Multivariate Statistics Lecture Notes Mit Opencourseware Public Domain eBooks
 - Multivariate Statistics Lecture Notes Mit Opencourseware eBook Subscription Services
 - Multivariate Statistics Lecture Notes Mit Opencourseware Budget-Friendly Options
6. Navigating Multivariate Statistics Lecture Notes Mit Opencourseware eBook Formats
 - ePub, PDF, MOBI, and More
 - Multivariate Statistics Lecture Notes Mit Opencourseware Compatibility with Devices
 - Multivariate Statistics Lecture Notes Mit Opencourseware Enhanced eBook Features
7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Multivariate Statistics Lecture Notes Mit Opencourseware
 - Highlighting and Note-Taking Multivariate Statistics Lecture Notes Mit Opencourseware
 - Interactive Elements Multivariate Statistics Lecture Notes Mit Opencourseware

8. Staying Engaged with Multivariate Statistics Lecture Notes Mit Opencourseware
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Multivariate Statistics Lecture Notes Mit Opencourseware
9. Balancing eBooks and Physical Books Multivariate Statistics Lecture Notes Mit Opencourseware
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Multivariate Statistics Lecture Notes Mit Opencourseware
10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
11. Cultivating a Reading Routine Multivariate Statistics Lecture Notes Mit Opencourseware
 - Setting Reading Goals Multivariate Statistics Lecture Notes Mit Opencourseware
 - Carving Out Dedicated Reading Time
12. Sourcing Reliable Information of Multivariate Statistics Lecture Notes Mit Opencourseware
 - Fact-Checking eBook Content of Multivariate Statistics Lecture Notes Mit Opencourseware
 - Distinguishing Credible Sources
13. Promoting Lifelong Learning
 - Utilizing eBooks for Skill Development
 - Exploring Educational eBooks
14. Embracing eBook Trends
 - Integration of Multimedia Elements
 - Interactive and Gamified eBooks

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