

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 variables are also possible values of the explanatory variable. We postulate a linear relationship between the population means 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 $E(Y)$, 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 constant beta for any parameter or parameter estimate used in an equation for predicting Y from

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