Regression Analysis: Basic Concepts

Allin Cottrell

The simple linear model

Represents the dependent variable, y_t, as a linear function of one independent variable, x_t, subject to a random "disturbance" or "error", u_t:

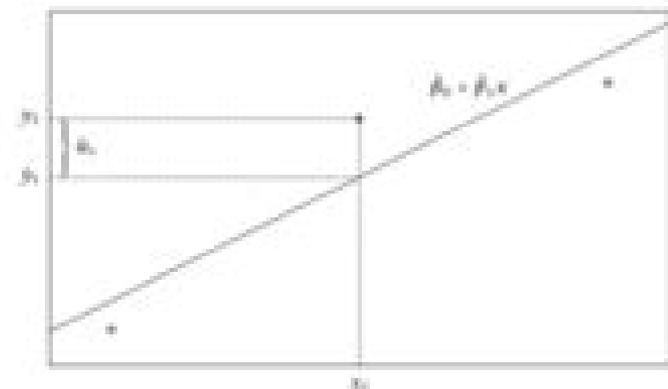$$y_t = \beta_0 + \beta_1 x_t + u_t$$

The error term u_t is assumed to have a mean value of zero, a constant variance, and to be uncorrelated with its own past values (i.e., it is "white noise").

The task of estimation is to determine regression coefficients $\hat{\beta}_0$ and $\hat{\beta}_1$, estimates of the unknown parameters β_0 and β_1 respectively.

The estimated equation will have the form
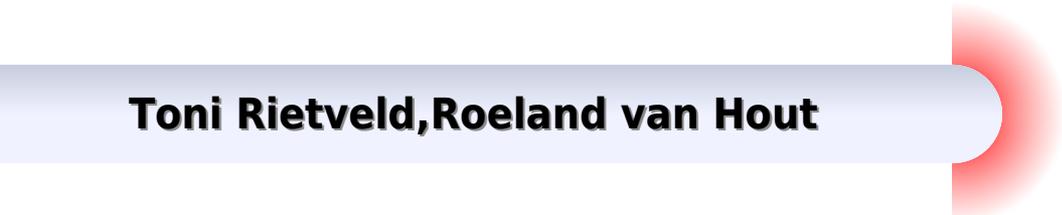
$$\hat{y}_t = \hat{\beta}_0 + \hat{\beta}_1 x$$

OLS

The basic technique for determining the coefficients $\hat{\beta}_0$ and $\hat{\beta}_1$ is *Ordinary Least Squares* (OLS).

Values for the coefficients are chosen to minimize the sum of the squared estimated errors or *residual sum of squares* (SSR). The estimated error associated with each pair of data-values (x_t, y_t) is defined as

$$\hat{u}_t = y_t - \hat{y}_t = y_t - \hat{\beta}_0 - \hat{\beta}_1 x_t$$

We use a different symbol for this *estimated* error ($\hat{u}_t$) as opposed to the "true" disturbance or error term, (u_t). These two coincide only if $\hat{\beta}_0$ and $\hat{\beta}_1$ happen to be exact estimates of the regression parameters α and β. The estimated errors are also known as *residuals*.

The SSR may be written as

$$SSR = \Sigma \hat{u}_t^2 = \Sigma (y_t - \hat{y}_t)^2 = \Sigma (y_t - \hat{\beta}_0 - \hat{\beta}_1 x_t)^2$$

Picturing the residuals

The residual, $\hat{u}_t$, is the vertical distance between the actual value of the dependent variable, y_t, and the fitted value, $\hat{y}_t = \hat{\beta}_0 + \hat{\beta}_1 x_t$.

Regression Analysis Basic Concepts

Toni Rietveld,Roeland van Hout

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