

| Estimate  | Formula  |
|---|--|
| Regression coefficients in a model with one independent variable                              | $\hat{\beta}_1 = \frac{\sum_{i=1}^n (Y_i - \bar{Y})(X_i - \bar{X})}{\sum_{i=1}^n (X_i - \bar{X})^2}$ $\hat{\beta}_0 = \bar{Y} - \hat{\beta}_1 \bar{X}$   |
| Standard error of the estimate or mean squared error  | $\hat{\sigma}_e = \sqrt{\frac{\sum_{i=1}^n \hat{e}_i^2}{n - p - 1}}$   |
| Standard error of regression coefficients in a model with one independent variable            | $\hat{\sigma}_{\hat{\beta}_k} = \frac{\hat{\sigma}_e}{\sqrt{\sum_{i=1}^n (X_i - \bar{X})^2}}$ $\hat{\sigma}_{\hat{\beta}_k} = \left( \frac{\sum_{i=1}^n X_i^2}{n \sum_{i=1}^n (X_i - \bar{X})^2} \right) \hat{\sigma}_e$ |
| Explained sum of squares (ESS), residual sum of squares (RSS), and total sum of squares (TSS) | $ESS = \sum_{i=1}^n (\hat{Y}_i - \bar{Y})^2$ $RSS = \sum_{i=1}^n (Y_i - \hat{Y}_i)^2 = \sum_{i=1}^n \hat{e}_i^2$ $TSS = \sum_{i=1}^n (Y_i - \bar{Y})^2 = ESS + RSS$  |
| Coefficient of determination; R-squared   | $R^2 = \frac{ESS}{TSS} = 1 - \frac{RSS}{TSS}$  |
| t-statistic for regression coefficients   | $t = \frac{\hat{\beta}_k}{\hat{\sigma}_{\hat{\beta}_k}}$   |
| Confidence interval for regression coefficients   | $\hat{\beta}_k \pm (t_{n-p-1, \alpha/2} \cdot \hat{\sigma}_{\hat{\beta}_k})$   |

# Econometrics By Example

**KJ Lindholm-Leary**



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