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Weisberg, published by Wiley/Interscience in 2005 (ISBN 0-471-66379-4).

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Linear regression model
is a linear approach to
modeling the
relationship between a
scalar response and one
or many explanatory
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variables. The case of one explanatory variable is called simple linear regression. For more than one explanatory variable, the process is called multiple linear regression.

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123 at New Economic School. MM is applied to the regression model as follows: Regression model: yi = xi 1 + ui, where xi and ui are assumed to be

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or background in probability and statistics is needed. The book covers less mathematics than a typical text on applied linear algebra. We use only one theoretical concept from linear algebra, linear independence, and only one computational tool, the QR factorization; our approach to most applica-Page 26/36

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below are several of the more commons uses for a regression model: Describing the behavior of your response variable

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