

Lecture 3 Multiple Regression Columbia University

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Online Library Lecture 3 Multiple Regression Columbia University confidence level $H_0: \sigma^2 = 0$ (i.e., variation in y is not explained by the linear regression but rather by chance or fluctuations) $H_1: \sigma^2 > 0$ Reject the null hypothesis at the α significance level if $F > F_{\alpha}(1, N-2)$ Part 2: Analysis

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Lecture 3 Multiple Regression Columbia Regression Introduction and Estimation Review Statistics One (prof. Andrew Conway) - YouTube Frank Wood, fwood@stat.columbia.edu Linear Regression Models Lecture 6, Slide 2 ANOVA • ANOVA is nothing new but is instead a way of organizing the parts of linear regression so as to make easy inference recipes.

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Multiple Regression III Lecture 9 Seyhan Erden Columbia University 1 2 Testing Single Restrictions on Multiple Coefficients $Y_i = b_0 + b_1 X_{1i} + b_2 X_{2i} + u_i, i = 1, \dots, n$ Consider the null and alternative hypothesis, $H_0: b_1 = b_2$ vs. $H_1: b_1 \neq b_2$ This null imposes a single restriction ($q = 1$) on multiple coefficients – it is not a joint hypothesis with multiple restrictions (compare with $b_1 = 0$ and $b_2 = 0$).

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