

### Lecture 3 Multiple Regression Columbia University

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Online Library Lecture 3 Multiple Regression Columbia University confidence level  $H_0: \rho = 0$  (i.e., variation in  $y$  is not explained by the linear regression but rather by chance or fluctuations)  $H_1: \rho \neq 0$  Reject the null hypothesis at the  $\alpha$  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  $b_2 = 0$ ).

Lecture 9 slides Fall'20.pdf - Multiple Regression III ...

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