

Linear Regression

Lecture 17

I. Objectives

At the end of this series of lectures you should be able to:

- A. Define terms.
- B. Describe linear regression.
- C. Describe the use and limitations of linear regression
- D. Explain the assumptions of linear regression.
- E. Perform linear regression.

II. Key Concepts and Terms

Causal
Coefficient of determination
Constant
Correlation
Error
Fixed variable
Homoscedasticity
Linear equation
Linear regression
Power
Prediction
 r^2
Random variable
Regression coefficient
Residual
Slope
Sum of squares
Y-intercept