

Multiple Linear Regression

Extend model to many explanatory variables

$$y_i = \beta_0 + \beta_1 x_{1i} + \beta_2 x_{2i} + \dots + \beta_p x_{pi} + \epsilon_i$$

- Fitting as before, output essentially the same
- F-test for overall significance
- Individual t-tests for each variable – depends on the order of inclusion in the model
 - Explanatory variables can be highly related

Code For Variable Selection In Multiple Linear Regression

Ian Pickup



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