Chapter 12
Polynomial Regression Models

A model is said to be linear when it is linear in parameters. So the model

$$y = \beta_0 + \beta_1 x + \beta_2 x^2 + \varepsilon$$

and

$$y = \beta_0 + \beta_1 x_1 + \beta_2 x_2 + \beta_{11} x_1^2 + \beta_{22} x_2^2 + \beta_{12} x_1 x_2 + \varepsilon$$

are also the linear model. In fact, they are the second-order polynomials in one and two variables, respectively.

The polynomial models can be used in those situations where the relationship between study and explanatory variables is curvilinear. Sometimes a nonlinear relationship in a small range of explanatory variable can also be modelled by polynomials.

Polynomial models in one variable

The k^{th} order polynomial model in one variable is given by

$$y = \beta_0 + \beta_1 x + \beta_2 x^2 + \ldots + \beta_k x^k + \varepsilon.$$

If $x_j = x^j,\ j = 1, 2, \ldots, k,$ then the model is multiple linear regressions model in k explanatory variables $x_1, x_2, \ldots, x_k$. So the linear regression model $y = X\beta + \varepsilon$ includes the polynomial regression model. Thus the techniques for fitting linear regression model can be used for fitting the polynomial regression model.

For example:

$$y = \beta_0 + \beta_1 x + \beta_2 x^2 + \varepsilon$$

or

$$E(y) = \beta_0 + \beta_1 x + \beta_2 x^2$$

is a polynomial regression model in one variable and is called a **second-order model** or **quadratic model.** The coefficients β_1 and β_2 are called the **linear effect parameter** and **quadratic effect parameter,** respectively.

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ML Yell

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