

# Tutorial Notes 3 of MATH3424

## 1 Summary of course material

### 1.1 Covariance, Correlation Coefficient

- Covariance of  $X$  and  $Y$  is defined by

Sample

$$\text{Cov}(X, Y) = \frac{\sum_{i=1}^n (y_i - \bar{y})(x_i - \bar{x})}{n - 1} \quad (1)$$

- Correlation coefficient between  $X$  and  $Y$  is given by

Sample

$$\text{Cor}(X, Y) = \frac{\text{Cov}(Y, X)}{\sqrt{s_y^2 s_x^2}} \quad (2)$$

$s_y^2$  - sample variance of  $Y$ .

### 1.2 Simple Linear Regression Model

- Two types of setting:

1. Fixed design: The predictor variables  $X_1, \dots, X_n$  are deterministic.

2. Random design: The predictor variables  $X_1, \dots, X_n$  are random.

- A simple linear model:

$$Y_i = \beta_0 + \beta_1 X_i + \varepsilon_i, \quad i = 1, \dots, n$$

$r$ : random  
 $f$ : fixed  
 $\hat{Y}_i = \hat{\beta}_0 + \hat{\beta}_1 X_i$

- Parameter estimation (least square estimates/unbiased/standard error/distribution):

$$\hat{\beta}_1 = \frac{\sum_{i=1}^n (y_i - \bar{y})(x_i - \bar{x})}{\sum_{i=1}^n (x_i - \bar{x})^2} \quad \hat{\beta}_0 = \bar{y} - \hat{\beta}_1 \bar{x}$$

$$\hat{\sigma}^2 = \frac{\sum_{i=1}^n e_i^2}{n - 2} = \frac{\sum_{i=1}^n (y_i - \hat{y}_i)^2}{n - 2}$$

$\sigma^2$  is the variance of  $\varepsilon_i$

- Fitted values and residuals

$$\hat{y}_i = \hat{\beta}_0 + \hat{\beta}_1 x_i, \quad e_i = y_i - \hat{y}_i$$

- Measuring the quality of fit

$$\text{SST} = \sum_i (y_i - \bar{y})^2 \quad \text{SSR} = \sum_i (\hat{y}_i - \bar{y})^2 \quad \text{SSE} = \sum_i (y_i - \hat{y}_i)^2$$

$$R^2 = \frac{\text{SSR}}{\text{SST}} = 1 - \frac{\text{SSE}}{\text{SST}}$$

$$\text{SST} = \text{SSE} + \text{SSR}$$

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