Koefisien Regresi Linier Berganda

Apabila diketahui dua variabel bebas dan satu variabel terikat dengan persamaan regresi Ŷ=a+ b1X1+ b2X2 maka untuk mendapatkan nilai a, b1, dan b2 digunakan rumus :

a)
$$\sum x_1^2 = \sum x_1^2 - \frac{(\sum x_1^2)^2}{n}$$

b)
$$\sum x_2^2 = \sum x_2^2 - \frac{(\sum x_2^2)^2}{n}$$

c)
$$\sum y^2 = \sum Y^2 - \frac{(\sum Y)^2}{n}$$

d)
$$\sum x_1 y = \sum X_1 Y - \frac{(\sum X_1)(\sum Y)}{n}$$

e)
$$\sum x_2 y = \sum X_2 Y - \frac{(\sum X_2)(\sum Y)}{n}$$

f)
$$\sum x_1 x_2 = \sum X_1 X_2 - \frac{(\sum X_1)(\sum X_2)}{n}$$

g)
$$\overline{Y} = \frac{\Sigma Y}{n}$$

h)
$$\overline{X_1} = \frac{\sum X_1}{n}$$

i)
$$\overline{X_2} = \frac{\sum X_2}{n}$$

Nilai koefisien regresi, yaitu

$$b_1 = \frac{(\sum x_2^2)(\sum x_1 y) - (\sum x_1 x_2)(\sum x_2 y)}{(\sum x_1^2)(\sum x_2^2) - (\sum x_1 x_2)^2}$$

$$b_2 = \frac{(\sum x_1^2)(\sum x_2 y) - (\sum x_1 x_2)(\sum x_1 y)}{(\sum x_1^2)(\sum x_2^2) - (\sum x_1 x_2)^2}$$

$$\Rightarrow$$
 a = \overline{Y} - b₁ $\overline{X_1}$ - b₂ $\overline{X_2}$

Regresi Linear Berganda Manual 3 Variabel Bebas

Robert R. Redfield

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Table of Contents Regresi Linear Berganda Manual 3 Variabel Bebas

- 1. Understanding the eBook Regresi Linear Berganda Manual 3 Variabel Bebas
 - o The Rise of Digital Reading Regresi Linear Berganda Manual 3 Variabel Bebas
 - o Advantages of eBooks Over Traditional Books
- 2. Identifying Regresi Linear Berganda Manual 3 Variabel Bebas
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
- 3. Choosing the Right eBook Platform
 - Popular eBook Platforms
 - Features to Look for in an Regresi Linear Berganda Manual 3 Variabel Bebas
 - User-Friendly Interface
- 4. Exploring eBook Recommendations from Regresi Linear Berganda Manual 3 Variabel Bebas

- Personalized Recommendations
- Regresi Linear Berganda Manual 3 Variabel Bebas User Reviews and Ratings
- Regresi Linear Berganda Manual 3 Variabel Bebas and Bestseller Lists
- 5. Accessing Regresi Linear Berganda Manual 3 Variabel Bebas Free and Paid eBooks
 - Regresi Linear Berganda Manual 3 Variabel Bebas Public Domain eBooks
 - Regresi Linear Berganda Manual 3 Variabel Bebas eBook Subscription Services
 - Regresi Linear Berganda Manual 3 Variabel Bebas Budget-Friendly Options
- 6. Navigating Regresi Linear Berganda Manual 3 Variabel Bebas eBook Formats
 - o ePub, PDF, MOBI, and More
 - Regresi Linear Berganda Manual 3 Variabel Bebas Compatibility with Devices
 - Regresi Linear Berganda Manual 3 Variabel Bebas Enhanced eBook Features
- 7. Enhancing Your Reading Experience
 - o Adjustable Fonts and Text Sizes of Regresi Linear Berganda Manual 3 Variabel Bebas
 - Highlighting and Note-Taking Regresi Linear Berganda Manual 3 Variabel Bebas
 - o Interactive Elements Regresi Linear Berganda Manual 3 Variabel Bebas
- 8. Staying Engaged with Regresi Linear Berganda Manual 3 Variabel Bebas
 - o Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - $\circ\,$ Following Authors and Publishers Regresi Linear Berganda Manual 3 Variabel Bebas
- 9. Balancing eBooks and Physical Books Regresi Linear Berganda Manual 3 Variabel Bebas
 - Benefits of a Digital Library
 - o Creating a Diverse Reading Collection Regresi Linear Berganda Manual 3 Variabel Bebas
- 10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
- 11. Cultivating a Reading Routine Regresi Linear Berganda Manual 3 Variabel Bebas
 - Setting Reading Goals Regresi Linear Berganda Manual 3 Variabel Bebas
 - Carving Out Dedicated Reading Time
- 12. Sourcing Reliable Information of Regresi Linear Berganda Manual 3 Variabel Bebas

- Fact-Checking eBook Content of Regresi Linear Berganda Manual 3 Variabel Bebas
- Distinguishing Credible Sources
- 13. Promoting Lifelong Learning
 - Utilizing eBooks for Skill Development
 - Exploring Educational eBooks
- 14. Embracing eBook Trends
 - Integration of Multimedia Elements
 - Interactive and Gamified eBooks

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