

Task 1: Linear Regression

10/10/2024

Introduction

Linear regression is a statistical method used to model the relationship between a dependent variable and one or more independent variables. It assumes a linear relationship between the variables. The model is estimated using a least squares method, which minimizes the sum of the squared residuals. The resulting model can be used to predict the value of the dependent variable for a given value of the independent variable.



Figure 1: Linear Regression

Mathematical Formulation

$$y = \beta_0 + \beta_1 x + \epsilon$$

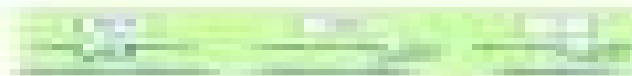
Where y is the dependent variable, x is the independent variable, β_0 is the intercept, and β_1 is the slope.

Assumptions

- Linearity: The relationship between the dependent and independent variables is linear.
- Independence: The observations are independent of each other.
- Homoscedasticity: The variance of the residuals is constant across all values of the independent variable.
- Normality: The residuals are normally distributed.



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Variable	Mean	Standard Deviation	Skewness	Kurtosis
x	10.0	2.0	0.0	3.0
y	20.0	4.0	0.0	3.0
residuals	0.0	1.0	0.0	3.0

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