

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 regression line is fitted to the data points, and the equation of the line is used to predict the value of the dependent variable for a given value of the independent variable. The regression line is represented by the equation $y = mx + b$, where y is the dependent variable, x is the independent variable, m is the slope of the line, and b is the y-intercept.



Figure 1: Scatter plot showing a positive linear correlation.

Mathematical Formulation

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

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

Assumptions

- Linearity: The relationship between the independent and dependent 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.
- No multicollinearity: The independent variables are not highly correlated.



- Linearity: The relationship between the independent and dependent variables is linear. This can be checked by plotting the residuals against the predicted values. If the residuals are randomly distributed around zero, the linearity assumption is satisfied.
- Independence: The observations are independent of each other. This can be checked by plotting the residuals against the independent variable. If the residuals are randomly distributed around zero, the independence assumption is satisfied.
- Homoscedasticity: The variance of the residuals is constant across all values of the independent variable. This can be checked by plotting the residuals against the predicted values. If the residuals are randomly distributed around zero, the homoscedasticity assumption is satisfied.
- Normality: The residuals are normally distributed. This can be checked by plotting the residuals against the predicted values. If the residuals are randomly distributed around zero, the normality assumption is satisfied.
- No multicollinearity: The independent variables are not highly correlated. This can be checked by calculating the variance inflation factor (VIF) for each independent variable. If the VIF is less than 10, the no multicollinearity assumption is satisfied.



Variable	Mean	Standard Deviation	Minimum	Maximum
Age	35.2	12.5	18.0	55.0
Income	45.8	15.3	25.0	65.0
Education	12.5	2.1	9.0	16.0

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