



## Applied Linear Regression

By Weisberg, Sanford

Wiley, 2005. Book Condition: New. Brand New, Unread Copy in Perfect Condition. A+ Customer Service! Summary: Preface.1 Scatterplots and Regression.1.1 Scatterplots.1.2 Mean Functions.1.3 Variance Functions.1.4 Summary Graph.1.5 Tools for Looking at Scatterplots.1.5.1 Size.1.5.2 Transformations.1.5.3 Smoothers for the Mean Function.1.6 Scatterplot Matrices.Problems.2 Simple Linear Regression.2.1 Ordinary Least Squares Estimation.2.2 Least Squares Criterion.2.3 Estimating! 2.2.4 Properties of Least Squares Estimates.2.5 Estimated Variances.2.6 Comparing Models: The Analysis of Variance.2.6.1 TheF-Test for Regression.2.6.2 Interpretingp-values.2.6.3 Power of Tests.2.7 The Coefficient of Determination, $R^2$ .2.8 Confidence Intervals and Tests.2.8.1 The Intercept.2.8.2 Slope.2.8.3 Prediction.2.8.4 Fitted Values.2.9 The Residuals.Problems.3 Multiple Regression.3.1 Adding a Term to a Simple Linear Regression Model.3.1.1 Explaining Variability.3.1.2 Added-Variable Plots.3.2 The Multiple Linear Regression Model.3.3 Terms and Predictors.3.4 Ordinary Least Squares.3.4.1 Data and Matrix Notation.3.4.2 Variance-Covariance Matrix ofe.3.4.3 Ordinary Least Squares Estimators.3.4.4 Properties of the Estimates.3.4.5 Simple Regression in Matrix Terms.3.5 The Analysis of Variance.3.5.1 The Coefficient of Determination.3.5.2 Hypotheses Concerning One of the Terms.3.5.3 Relationship to the  $t$ -Statistic.3.5.4  $t$ -Tests and Added-Variable Plots.3.5.5 Other Tests of Hypotheses.3.5.6 Sequential Analysis of Variance Tables.3.6 Predictions and Fitted Values.Problems.4 Drawing Conclusions.4.1 Understanding Parameter Estimates.4.1.1 Rate of Change.4.1.2 Signs of Estimates.4.1.3 Interpretation Depends on Other Terms in the Mean Function.4.1.4 Rank Deficient and Over-Parameterized Mean Functions.4.1.5 Tests.4.1.6 Dropping Terms.4.1.7 Logarithms.4.2 Experimentation...



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