

Hoofdstuk 17

Bijlage 17.1

$$y = \beta_0 + \beta_1 x_1 + \beta_2 x_2 + \dots + \beta_k x_k + \varepsilon$$

Bijlage 17.2

Standard Error of Estimate

$$s_e = \sqrt{\frac{\text{SSE}}{n - k - 1}}$$

where n is the sample size and k is the number of independent variables in the model.

Bijlage 17.3

Coefficient of Determination Adjusted for Degrees of Freedom

$$\text{Adjusted } R^2 = 1 - \frac{\text{SSE}/(n - k - 1)}{\sum (y_i - \bar{y})^2 / (n - 1)} = 1 - \frac{\text{MSE}}{s_y^2}$$

Bijlage 17.4

Testing the Coefficients

$$H_0: \beta_i = 0$$

$$H_1: \beta_i \neq 0$$

(for $i = 1, 2, \dots, k$); the test statistic is

$$t = \frac{b_i - \beta_i}{s_{b_i}}$$

which is Student t distributed with $\nu = n - k - 1$ degrees of freedom.

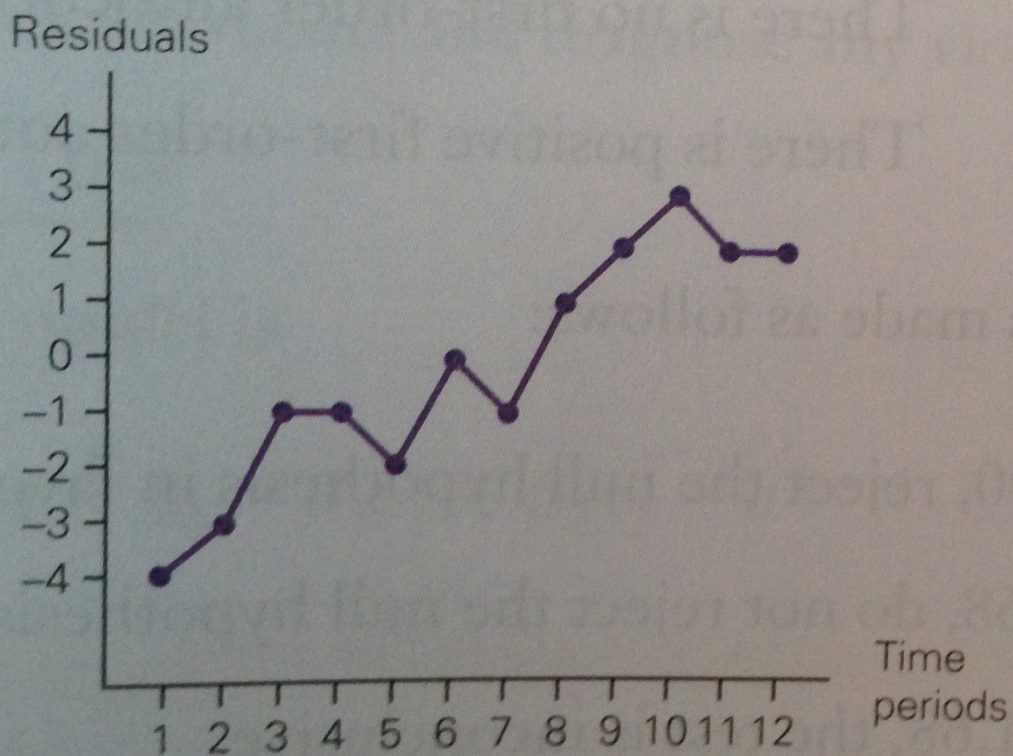
Bijlage 17.5

$$d = \frac{\sum_{i=2}^n (e_i - e_{i-1})^2}{\sum_{i=1}^n e_i^2}$$

The range of the values of d is

$$0 \leq d \leq 4$$

Bijlage 17.6



Bijlage 17.7

