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The Final Model Is: $Y = \beta_0 + \beta_1 X_1 + \beta_3 X_3 + \epsilon$. Different Variable Selection Criteria # Please Also Note That SAS And R May Give You Different Results In Variable Selection Because Different Selection Criteria May Be Used. For Example, In SAS, For Stepwise Variable Selection, W Jan 2th, 2024

Multiple Linear Regression And The General Linear Model

• The Least Squares (LS) Method Is Used To Find A Line That Fits The Equation • Specifically, LS Provides Estimates Of The Unknown Model Parameters, $\beta_0, \beta_1, \beta_2, \beta_3$ Which Minimizes, Δ , The Sum Mar 3th, 2024

Chapter 3 Multiple Linear Regression Model The Linear Model

$S(Y, X) = \min_{\beta} \sum_{i=1}^n (Y_i - \beta_0 - \beta_1 X_{i1} - \beta_2 X_{i2} - \beta_3 X_{i3})^2$ For Given Y And X. A Minimum Will Always Exist As $S(\beta)$ Is A Real-valued, Convex And Differentiable Function. Write $S(\beta) = \sum_{i=1}^n (Y_i - \beta_0 - \beta_1 X_{i1} - \beta_2 X_{i2} - \beta_3 X_{i3})^2$. Differentiate $S(\beta)$ With Respect To $\beta_0, \beta_1, \beta_2, \beta_3$ (at least non-negative definite). $S(\beta) = \sum_{i=1}^n (Y_i - \beta_0 - \beta_1 X_{i1} - \beta_2 X_{i2} - \beta_3 X_{i3})^2$ Apr 3th, 2024

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