

A regression model



Introduction

A regression model with one explanatory variable is called a Simple linear regression, that is it involves 2 points: single explanatory variable and the response variable which is the dependent variable Y and independent X, in the graph of two axis y and x coordinate and finds a linear function, as precisely as it can to explain the response variable values as a function of the explanatory variables.

The term simple means in statistics that the response variable y is related to one predictor x. The linear regression is given as $Y = \beta_0 + \beta_1 x + \epsilon$ and they are two parameters that are used to estimate the slope of the line β_1 and the y-intercept of the line β_0 . ϵ is the error term. Background Linear Regression has played a vital role in assisting in the analysis of medical data.

It makes it possible for the recognition and grouping associated multiple factors. It as well also allows the recognition of anticipating related dangerous factors and the counting of dangerous scores for a single person's prediction, this was made possible by English scientist Sir Francis Galton (1822–1911), a family member of Charles Darwin, made sufficiently benefaction to both in the study of genes and in the study of behaviour and mind .

He is the one that came with regression and introduced statistics in a study of living organism. In his study the data sets that he regarded persistent was the heights of male parent and male child (father and son). He wanted to find out whether he can predict the height of a male child based on the male

parent's height. Glancing at the results and scatterplots of the heights, Galton noted the relationship which was increasing and it was linear.

After drawing a line to these results using the statistical tools, he observed that for male parents whose heights were more than the normal, the regression line anticipated male parents whose heights were more than the normal tended to have male children that have less height than the normal and male parents that have a height which is less than the normal tended to have male children that have a height that is more than the normal .

Purposes Simple linear regression could be for example be purposefully in the instance of a an association among weight and height, Weight being the dependent variable y measured in kilograms and height being the independent variable x in centimeters, where the expected value of weight at a specified height is $E(Y) = 2X/4 - 45$ for $X > 100$ for example.

Because of natural changeability, the weight could differ for example, it might remain normally distributed with a still $\sigma = 4$. The change between an experimental weight and mean weight at a specified height is denoted as the error for that weight. To realize the association that is linear, we might take the weight of three personalities at each height and relate linear regression to model the mean weight as a function of height using a straight line, $E(Y) = \beta_0 + \beta_1 X$.

The most general way to guesstimate the parameters, (pronounced beta not) β_0 and gradient β_1 (pronounced as beta not) is the least squares estimator, which is derived by differentiating the regression model with respect to β_0

and β_1 and solving for β_0 and also solving for β_1 . Let (x_i, y_i) be the i th coordinates of Y and X .

The least squares estimator, guesstimates the intercept and the slope reducing the residual sum of squared errors $\sum e_i^2 = \sum (y_i - \hat{y}_i)^2 = SSE$ where y_i is the experiential value and $\hat{y}_i = b_0 + b_1 x_i$ is the estimated regression line and is called the fitted or "hat" values. The estimates are given by $b_0 = \bar{y} - b_1 \bar{x}$ then $b_1 = \frac{SS_{XY}}{SS_{XX}}$ and where \bar{x} and \bar{y} are the samples means X and Y , SS_{XX} and SS_{YY} being standard deviations and $r = r(X, Y)$ Pearson correlation coefficient.

It is also denoted as Pearson's r , the Pearson product-moment correlation coefficient, is a measure of the linear associate amongst two variables X and Y . The Pearson correlation coefficient, r takes a variety of values from -1 to $+1$. A value of 0 recommends that there is no relationship amongst the variables X and Y . A value greater than 0 recommends a positive relationship that is, as the value of the other variable rises, so does the other variable.

Before making use of the simple linear regression it is always vital to follow the steps below: 1. Select an explanatory variable which is more possible to make the changes in the response variable

- Be convinced where the previous quantity for the explanatory variable transpire in the precise same period as the quantity of the response variable
- Plot the interpretations on a graph making use of the y axis for the response variable and the x axis for the predictor variable 4. Analyse the plotted interpretations for a linear outline and for any outliers

- Keeping in mind that there could be correlation without cause and influence. Importances Simple linear regression is considered to be widely valuable in many real-world applications and practises. Simple linear regression functions by assuming the independent and dependent variables have a association that is linear in the certain set-of-data.

As expectations are and outcomes are interpreted, the individual handling the analysing role in a such data will have to be precarious since it has been premeditated before that there may be some variables which hinder minimal changes to occur while others will not consider being seized at a stationary point.

Although the concept of linear regression is one that is more composite subject, it still remains to be one of the most vital statistical approaches being used till date. Simple linear regression is important because it has be wildly being used in many biological, behavioural , environmental as well as social sciences.

Because of its capability to define likely associations among known variables which are simple independent and dependent , it may have assisted in the fields offinance, economics and trend line in describing major data that have proven to be of crux in the selected areas. Above all simple linear regression is vital since it has provided a clue of what desires to be predicted, more specially in regulatory functions involved in certain disciplines.

In spite of the complication of simple linear regression, it has been recognized to be sufficiently valuable in numerous day-to-day applications of life.