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## CHAPTER 5

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# Correlation and linear regression

## 5.1 Correlation

Let  $(x_1, y_1), (x_2, y_2), \dots, (x_n, y_n)$  represent  $n$  points on a scatterplot. Then the **correlation coefficient**, denoted by  $r$ , is the average of the products of the  $z$ -scores, except that we divide by  $n - 1$  instead of  $n$ . That is

$$r = \frac{1}{n - 1} \sum_{i=1}^n \left( \frac{x_i - \bar{x}}{s_x} \right) \left( \frac{y_i - \bar{y}}{s_y} \right) \quad (5.1)$$

where  $s_x$  and  $s_y$  are the standard deviation for  $x$  and  $y$  respectively.

Equivalently, the correlation coefficient can be given as

$$r = \frac{\sum_{i=1}^n (x_i - \bar{x})(y_i - \bar{y})}{\sqrt{\sum_{i=1}^n (x_i - \bar{x})^2} \sqrt{\sum_{i=1}^n (y_i - \bar{y})^2}}$$

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**H.P. Baltes**



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