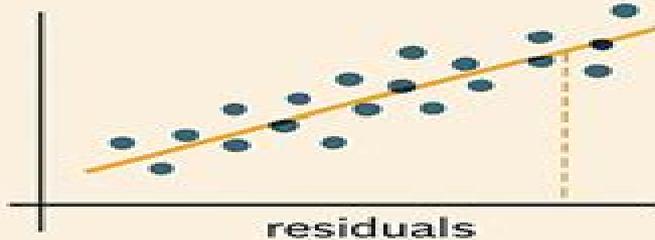


# Unveiling OLS

## Your Comprehensive Guide to Ordinary Least Squares Regression

### What is Ordinary Least Squares Regression?

OLS is a regression technique that finds the 'best-fitting' line by minimizing the sum of squared differences



### The OLS Equation

$$Y = \beta_0 + \beta_X + \varepsilon$$

$Y$  = dependent variable

$X$  = intercept

$\beta_i$  = slope

$\varepsilon$  = error term

### Assumptions of OLS

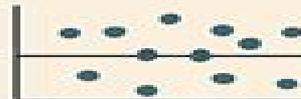
$\mathcal{U}$ : estimate coefficients by minimizing sum of sq.

$$\sum (Y_i - \hat{Y}_i)^2$$

### Linearity



Independence of errors



Inomady df errors



Normality of errors



Normality of errors

### Goal of OLS

Minimizing succoefficients

### Key Metrics for Interpretation

$\beta_0$  estimated coefficients

$R^2$  proportion of variance explained

● standard errors

$F$  test overall significance

$p$  p-values

$\alpha$  assess scitistical significance

# Ordinary Least Squares Regression Research Training

**J Ma**



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