

MULTIPLE LINEAR REGRESSION MODELS

DEBRE BERHAN UNIVERSITY
COLLEGE OF BUSINESS AND ECONOMICS
DEPARTMENT OF ECONOMICS

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DEBRE BERHAN, ETHIOPIA

Outline

Multiple Linear regression Models

- Method of Ordinary Least Squares revised
- Partial Correlation Coefficients & their Interpretation
- Coefficient of Multiple Determination
- Properties of Least Squares and Gauss-Markov Theorem
- Hypothesis Testing in Multiple Linear Regression
- Predictions using Multiple Linear Regression

Multiple Liner Regression Models

- In the preceding chapter, we discussed the simple linear regression in which we considered a dependent variable to be a function of one independent variable.
- In real life, however, a dependent variable is a function of many explanatory

Chapter 3 The Multiple Linear Regression Model

A Gutmann



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