Regression

Variable Types

Explanatory variable	The variable that drives the relationship; changes to the explanatory variable cause changes to the other variable. Graphed as the *x*-axis.
Response variable	The variable changed by the explanatory variable. Graphed as the *y*-axis.

Strength of Relationship

Coefficient of Correlation, r *(range: -1…1)*

Indicates the direction and strength of the correlation between the explanatory & response variables.

$$r = \frac{1}{n-1}\sum Z_x Z_y$$ n = number of points; Z_x, Z_y = Z scores of *x*- and *y*-values

- $r = -1$ Strong negative correlation
  $r = 0$ No correlation
  $r = +1$ Strong positive correlation

Least-Squares Regression

- Derives an equation expressing the response variable as a linear function of the explanatory variable.
  - ▹ $\hat{y} = a + bx$ $\hat{y}$ = predicted value; a = predicted value when $x = 0$; b = slope of line
  - ▹ Note this is just slope-intercept form from Algebra 1.

Residuals

- A *residual* is the difference between a particular observed value and the value predicted by the regression line.
  - ▹ residual $= y - \hat{y}$ y = measured value; $\hat{y}$ = predicted value
- A *residual plot* is a scatter plot of the residual values
  - ▹ Can be used to determine whether a linear interpretation is appropriate for the data.
  - ▹ If the residual plot shows a distinct pattern, a linear interpretation is not appropriate.

Regression Line from r

$$b = r \frac{s_Y}{s_X}$$

$$a = \bar{y} - b\bar{x}$$

Yes, this really is just the coefficient of correlation squared.

Goodness-of-fit

Coefficient of determination, r^2 *(range: 0…1)*

$$r^2 = 1 - \frac{\Sigma(\text{residuals}^2)}{\Sigma(y_i - \bar{y})}$$

s = standard deviation; ***n*** = number of points

- A measure of how well the regression line matches the data.

  0 = Horribly; 1 = Perfectly

- Also the fraction of the variations in y that can be explained by x.

  Usually expressed as a percentage.

Standard deviation of the residuals, s

- The typical distance between predicted and measured values.

$$s = \sqrt{\frac{\Sigma(\text{residuals}^2)}{n - 2}}$$

s = standard deviation; ***n*** = number of points