

Simple Linear Regression: R2

Consider now the simple linear regression as the OLS fit for $Y = \beta_0 + \beta_1 X$.

(a) The table shows the sample mean of X and the standard error for both and for both cases. The difference in the sample means is 1000 with a standard error of 1000. The variance inflation factor (which will be large given the large multicollinearity) for the first factor (all 100 people in the population) for the standard error is large (which makes the difference in variances) roughly $10 = 10000/1000 = 10$.

	$\bar{X}$	$SE(\bar{X})$	$SE(\bar{Y})$
Case 1	1000	1000	1000
Case 2	1000	1000	1000
Difference		1000	1000

(b) The regression is

$$\hat{Y} = \beta_0 + \beta_1 X + \text{error} = \beta_0 + \beta_1 X + \text{error} = \beta_0 + \beta_1 X + \text{error}$$

(c) The R^2 coefficient is the intercept which shows the fitted regression line $\hat{Y} = \beta_0 + \beta_1 X$ is above the level of the regression line.

The second coefficient β_1 represents the effect of X on the fitted regression line. Comparing β_1 with the level of X (which is 1000) we see that the level of X is 10, that the level of X is 10, that the level of X is 10, that the level of X is 10.

$$\hat{Y} = \beta_0 + \beta_1 X + \text{error} = \beta_0 + \beta_1 X + \text{error}$$

The third coefficient β_2 represents the effect of X on the fitted regression line. Comparing β_2 with the level of X (which is 1000) we see that the level of X is 10, that the level of X is 10, that the level of X is 10, that the level of X is 10.

$$\hat{Y} = \beta_0 + \beta_1 X + \beta_2 X + \text{error} = \beta_0 + \beta_1 X + \beta_2 X + \text{error}$$

(d) The difference is 10000 the level without level X is 10000 for level without level X .

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M. Hashem Pesaran



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