

The multiple regression output

$$Y = \beta_0 + \beta_1 X_1 + \beta_2 X_2$$

First, we firm perform F test.

F statistic is a test of significance for the entire regression. At $\alpha = 0.05$, this regression is statistically significant because $p\text{-value} < 0.05$.

ANOVA					
	<i>df</i>	<i>SS</i>	<i>MS</i>	<i>F</i>	<i>P-value</i>
Regression	$k-1 = 2$	1,326.54	663.2683	14.4895	0.0002
Residual/Error	$n-k = 17$	779.26	45.8390		
Total	$n-1 = 19$	2,105.80			

	<i>Coeff.</i>	<i>Std. Err.</i>	<i>t Stat</i>	<i>P-value</i>	<i>Lower 95%</i>	<i>Upper 95%</i>
Intercept	-25.6758	16.1804	-1.5868	0.1310	-59.8136	8.4619
X1(distance in miles)	1.2125	0.2595	4.6730	0.0002	0.6851	1.7599
X2 (# items)	-0.5673	0.2310	-2.4556	0.0251	-1.0547	-0.0799

Prediction interval for $E(Y)$

Confidence interval for β_1

Confidence interval for β_2

At $\alpha = 0.05$, both t-values are statistically significant because their corresponding p-values < 0.05 . Therefore, both X_1 and X_2 are individually useful in the prediction of Y .

Note that $k = 3$ parameters to be estimated ($\beta_0, \beta_1, \beta_2$)

How To Report Regression Analyses

Marco Casella



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