# The multiple regression output

$Y = \beta_0 + \beta_1$	$\zeta_1 + \beta_2 X_2$
-------------------------	-------------------------

### First, we firm perform F test.

F statistic is a test of significance for the entire regression. At α = 0.05, this regression is statistically significant because p-value < 0.05.

ANOVA							
	df	SS	MS	F	P-value		
Regression	k-1 = 2	1,326.54	663.2683	14.4695	0.0002		
Residual/Error	n-k = 17	779.26	45.8390				
Total	n-1 = 19	2,105.80					

	Coeff.	Std. Err.	t Stat	P-value	Lower 95%	Upper 95%
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	0.6651	1.7599
X2 (# items)	-0.5673	0.2310	-2.4556	0.0251	-0547	-0.0799

Prediction interval for E(Y)

Confidence interval for \$1

Confidence interval for \$2

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

At α = 0.05, both t-values are statistically significant because their corresponding pvalues < 0.05. Therefore, both X<sub>1</sub> and X<sub>2</sub> are individually useful in the prediction of Y.





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**Yi-Tong Ma** 

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