



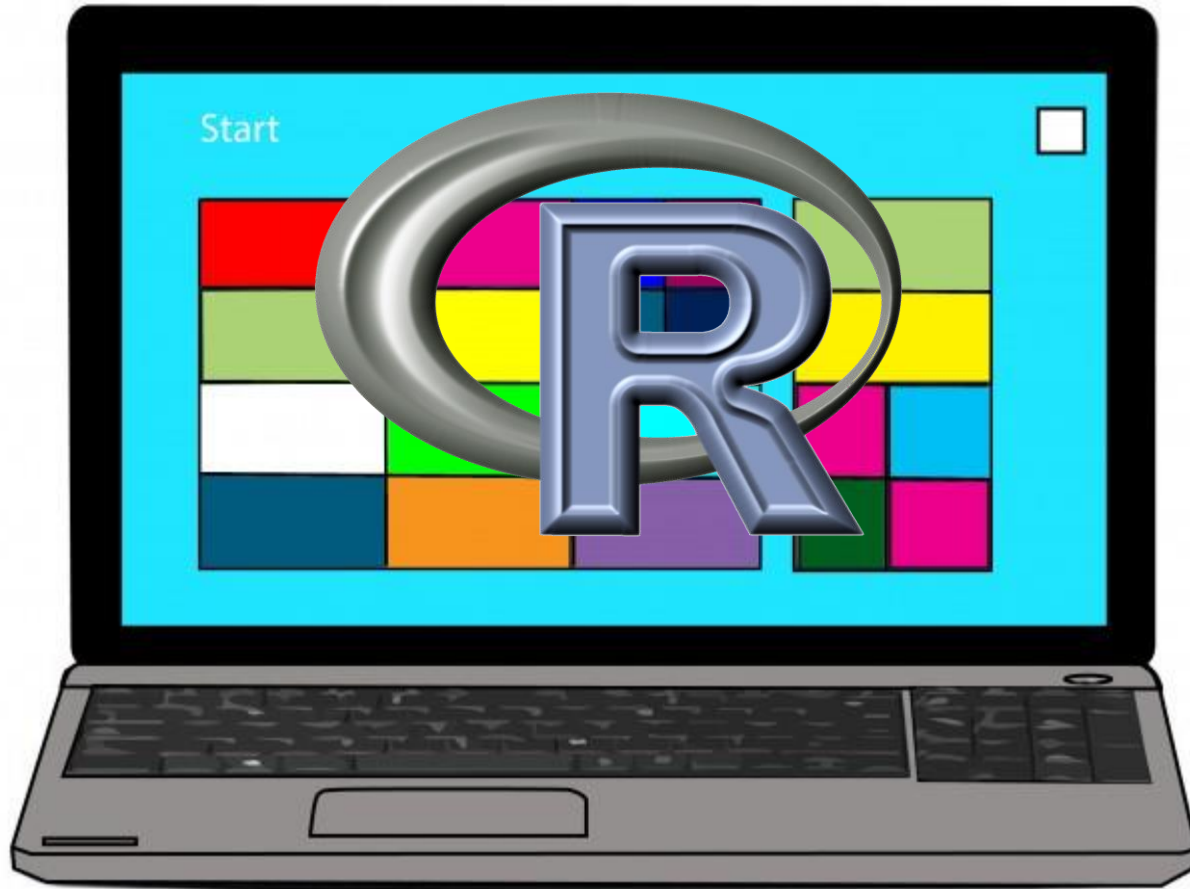
Advanced STATS and R

Multiple Regression - cont

Wayne Stewart

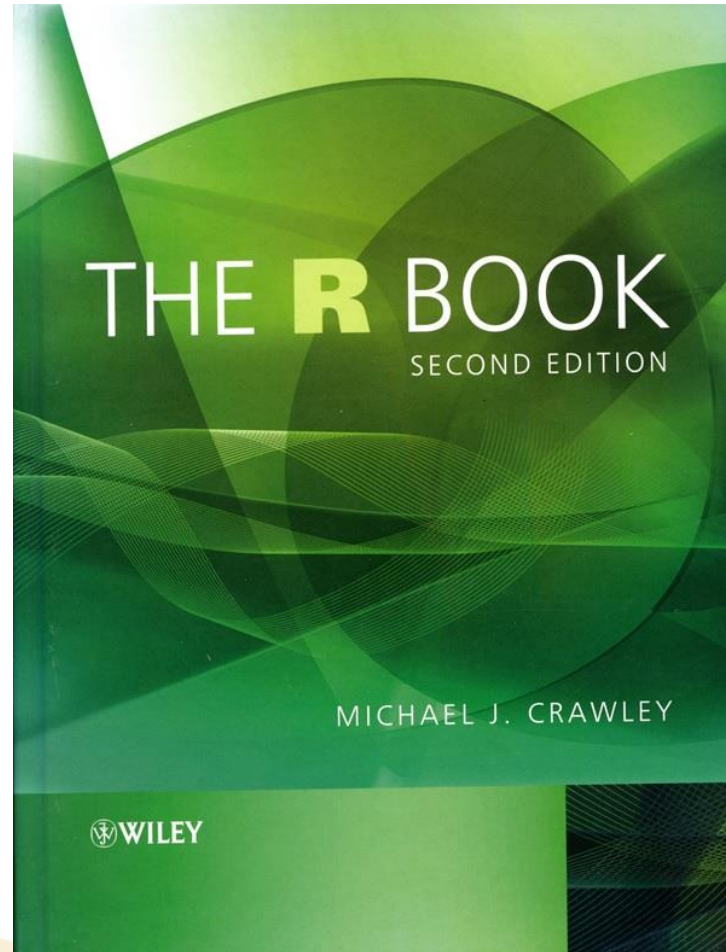


Bring your laptop or use Network.

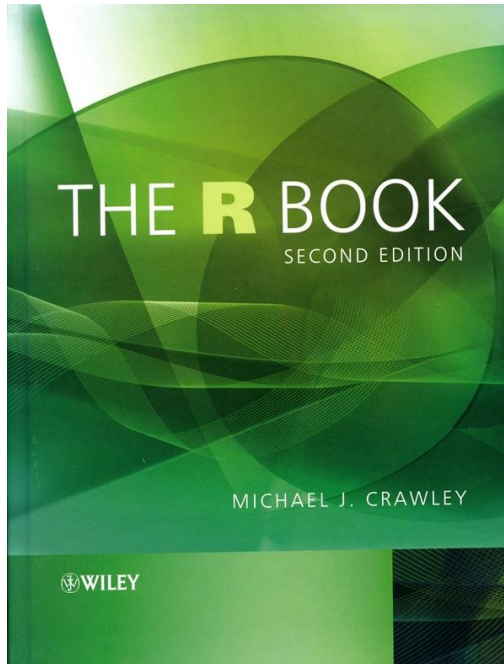


The University of Oklahoma

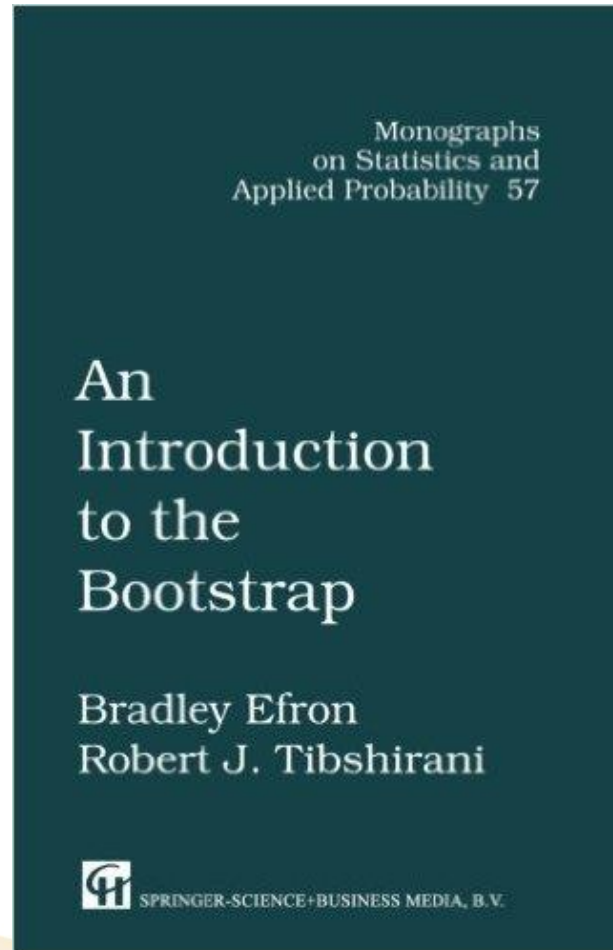
We will Use the Library (Free)



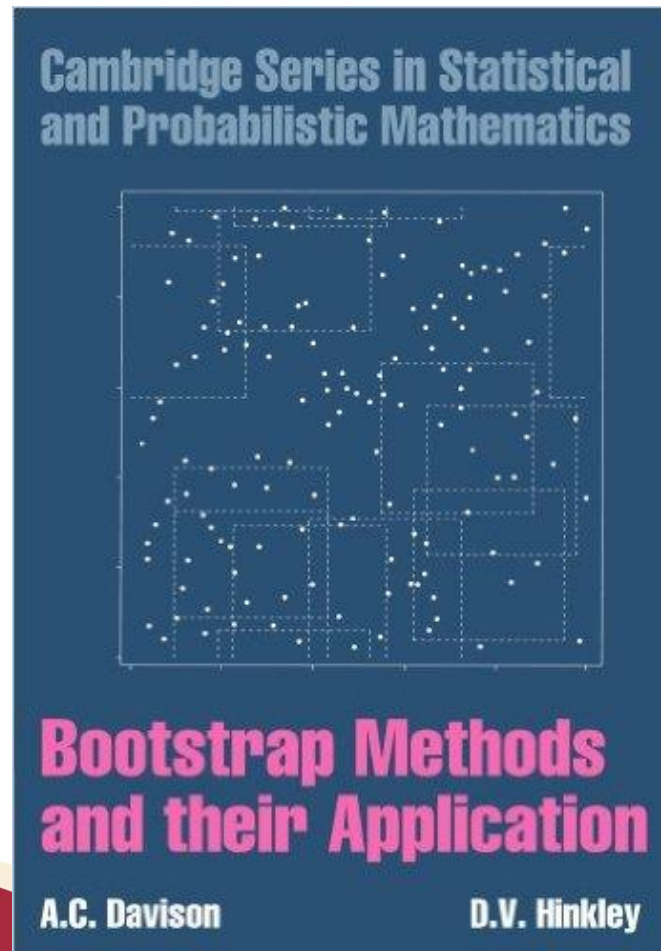
Last time we looked at the Bootstrap



Bootstrap



Bootstrap

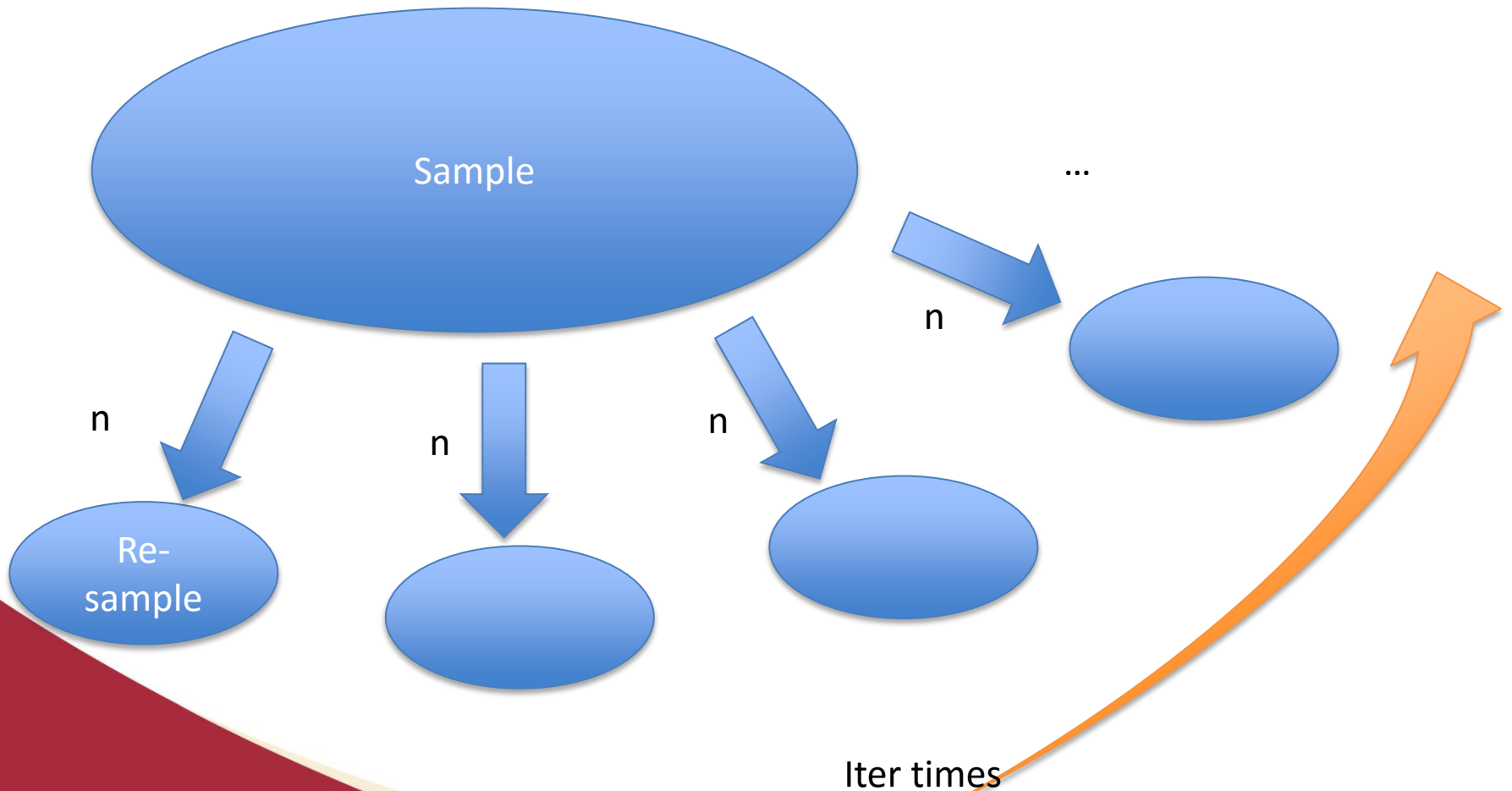


The Method

- Take a sample
 - re-sample from it!
 - Create a statistic from each sample
 - Record their values
 - Create summary statistics



The Method



Apply to multiple Regression

...

$$\hat{\beta} = (X'X)^{-1}X'Y$$



Apply to multiple Regression

...

$$\hat{\beta} = (X'X)^{-1}X'Y$$



Apply to multiple Regression

$$\hat{\beta} = (X'X)^{-1}X'Y \quad \dots$$

We will alter the code to make estimates of $E(Y|X)$.

We will also look at interaction.



Get the Data and Book

- Link below:
- statsandr.oucreate.com



Courses

- **Bayesian Stats MATH 4803/5803**
- Advanced Applied STATS MATH 4793/5793
- **Applied Statistical Methods MATH 4753**



Next time bring your laptop (if you want to).

