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## Econometrics with MATLAB. Linear Regression (Paperback)

By A Smith

Createspace Independent Publishing Platform, 2017.

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Book \*\*\*\*\* Print on Demand \*\*\*\*\*.Regression models describe

the relationship between a response (output) variable, and one

or more predictor (input) variables. Statistics and Machine

Learning Toolbox allows you to fit univariate linear regression

models, multivariate linear regression models, multivariate

general linear model and fixed effects panel model with

concurrent correlation. Once you fit a model, you can use it to

predict or simulate responses, assess the model fit using

hypothesis tests, or use plots to visualize diagnostics, residuals,

and interaction effects. This book develops the regression

models taking into account the stages of identification,

estimation, diagnosis and prediction. The most important

content is the following: -Parametric Regression Analysis -

Choose a Regression Function -Linear Regression -Prepare

Data -Choose a Fitting Method -Choose a Model or Range of

Models -Fit Model to Data -Examine Quality and Adjust the

Fitted Model -Predict or Simulate Responses to New Data -

Share Fitted Models -Linear Regression Workflow -Linear

Regression with Interaction Effects -Interpret Linear Regression

Results -Cook's Distance -Coefficient Standard Errors and

Confidence Intervals -Coefficient Covariance and Standard

Errors -Coefficient Confidence Intervals -Coefficient of

Determination (R-Squared) -Durbin-Watson Test -F-statistic -

Assess Fit...



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