

# Least Squares Regression

## The Explanatory variable

is the one that you control and change in the 'experiment' (it usually comes first [X])

## The Response variable

is the one that you measure after adapting the explanatory variable (it usually comes second [Y])

## The Equation of the Least Squares Regression Line

$$y = a + bx$$

where  $a$  is the  $y$ -intercept and  $b$  is the gradient of the line

The value of the  $y$ -intercept ( $a$ ) tells us the value of the variable  $y$  when the variable  $x$  has a value of 0

The value of the gradient ( $b$ ) tells us the increase (or decrease if it is negative) in the variable  $y$  for every 1 increase in the variable  $x$

The formulas for calculating the value of  $a$  and  $b$  can be found in the formula booklet at the top of page 5:

Coefficients for least squares regression line:

least squares regression line of  $y$  on  $x$  is  $y = a + bx$ , where

$$a = \bar{y} - b\bar{x}$$

$$\text{the regression coefficient of } y \text{ on } x \text{ is } b = \frac{S_{xy}}{S_{xx}} = \frac{\sum(x_i - \bar{x})(y_i - \bar{y})}{\sum(x_i - \bar{x})^2}$$

YOU WILL NEVER BE ASKED TO PROVE OR CALCULATE THE VALUES OF  $a$  OR  $b$  WITH THESE FORMULAE FROM SCRATCH

You may however, need to substitute given values into the formula to find a value for  $y = a + bx$

You do, however need to be able

to calculate the value of  $a$  and  $b$

from scratch using the calculator.



STEP 1: MENU

STEP 2: 6: Statistics

STEP 3: 2:  $y=a+bx$

STEP 4: Input Data for  $x$  and  $y$

STEP 5: AC

STEP 6: OPTN

STEP 7: 3: Regression Calc

$a$  = the  $y$ -intercept value

$b$  = the gradient value

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