

<<应用线性回归模型>>

图书基本信息

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作者：库特纳

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内容概要

本书从McGrawHill出版公司引进，共分三部分，内容包括：第一部分：简单线性回归：一元预测函数的线性回归，回归影响和相关分析，诊断及补救措施，即时推断和回归分析的其它几个专题，简单线性回归分析中的矩阵方法；第二部分：多元线性回归：多元回归，多元回归2，定性回归模型和定量预测，建立线性回归模型：模型选择及有效性，建立线性回归模型：诊断，建立线性回归模型：补救措施，时间序列数据中的自相关；第三部分：非线性回归：非线性回归和神经网络方法。本书篇幅适中，例子多涉及各个应用领域，在介绍统计思想方面比较突出，光盘数据丰富。本书适用于高等院校统计学专业和理工科各专业本科生和研究生作为教材使用。

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The correlation test for normality described in Chapter 3 carries forward directly to multiple regression. The expected values of the ordered residuals under normality are calculated according to (3.6), and the coefficient of correlation between the residuals and the expected values under normality is then obtained. Table B.6 is employed to assess whether or not the magnitude of the correlation coefficient supports the reasonableness of the normality assumption. The Brown-Forsythe test statistic (3.9) for assessing the constancy of the error variance can be used readily in multiple regression when the error variance increases or decreases with one of the predictor variables. To conduct the Brown-Forsythe test, we divide the data set into two groups, as for simple linear regression, where one group consists of cases when the level of the predictor variable is relatively low and the other group consists of cases where the level of the predictor variable is relatively high. The Brown-Forsythe test proceeds as for simple linear regression. The Breusch-Pagan test (3.11) for constancy of the error variance in multiple regression is carried out exactly the same as for simple linear regression when the error variance increases or decreases with one of the predictor variables.

2. Research and Analysis (including site visit)

A. Base Plan Preparation
B. Site Inventory (Data Collection) and Analysis (Evaluation)
C. Client Interview
D. Program Development

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