

Estimate	Formula
Regression coefficients in a model with one independent variable	$\hat{\beta}_1 = \frac{\sum_{i=1}^n (Y_i - \bar{Y})(X_i - \bar{X})}{\sum_{i=1}^n (X_i - \bar{X})^2}$ $\hat{\beta}_0 = \bar{Y} - \hat{\beta}_1 \bar{X}$
Standard error of the estimate or mean squared error	$\hat{\sigma}_e = \sqrt{\frac{\sum_{i=1}^n \hat{e}_i^2}{n - p - 1}}$
Standard error of regression coefficients in a model with one independent variable	$\hat{\sigma}_{\hat{\beta}_1} = \frac{\hat{\sigma}_e}{\sqrt{\sum_{i=1}^n (X_i - \bar{X})^2}}$ $\hat{\sigma}_{\hat{\beta}_k} = \left(\sqrt{\frac{\sum_{i=1}^n X_i^2}{n \sum_{i=1}^n (X_i - \bar{X})^2}} \right) \hat{\sigma}_e$
Explained sum of squares (ESS), residual sum of squares (RSS), and total sum of squares (TSS)	$ESS = \sum_{i=1}^n (\hat{Y}_i - \bar{Y})^2$ $RSS = \sum_{i=1}^n (Y_i - \hat{Y}_i)^2 = \sum_{i=1}^n \hat{e}_i^2$ $TSS = \sum_{i=1}^n (Y_i - \bar{Y})^2 = ESS + RSS$
Coefficient of determination; R-squared	$R^2 = \frac{ESS}{TSS} = 1 - \frac{RSS}{TSS}$
t-statistic for regression coefficients	$t = \frac{\hat{\beta}_k}{\hat{\sigma}_{\hat{\beta}_k}}$
Confidence interval for regression coefficients	$\hat{\beta}_k \pm (t_{\alpha/2, n-p-1} \cdot \hat{\sigma}_{\hat{\beta}_k})$

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Michael Griffis



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Table of Contents Econometrics For Dummies

1. Understanding the eBook Econometrics For Dummies
 - The Rise of Digital Reading Econometrics For Dummies
 - Advantages of eBooks Over Traditional Books
2. Identifying Econometrics For Dummies
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
3. Choosing the Right eBook Platform
 - Popular eBook Platforms
 - Features to Look for in an Econometrics For Dummies
 - User-Friendly Interface
4. Exploring eBook Recommendations from Econometrics For Dummies
 - Personalized Recommendations
 - Econometrics For Dummies User Reviews and Ratings
 - Econometrics For Dummies and Bestseller Lists
5. Accessing Econometrics For Dummies Free and Paid eBooks

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 - Econometrics For Dummies eBook Subscription Services
 - Econometrics For Dummies Budget-Friendly Options
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 - ePub, PDF, MOBI, and More
 - Econometrics For Dummies Compatibility with Devices
 - Econometrics For Dummies Enhanced eBook Features
 7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Econometrics For Dummies
 - Highlighting and Note-Taking Econometrics For Dummies
 - Interactive Elements Econometrics For Dummies
 8. Staying Engaged with Econometrics For Dummies
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Econometrics For Dummies
 9. Balancing eBooks and Physical Books Econometrics For Dummies
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Econometrics For Dummies
 10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
 11. Cultivating a Reading Routine Econometrics For Dummies
 - Setting Reading Goals Econometrics For Dummies
 - Carving Out Dedicated Reading Time
 12. Sourcing Reliable Information of Econometrics For Dummies
 - Fact-Checking eBook Content of Econometrics For Dummies
 - Distinguishing Credible Sources
 13. Promoting Lifelong Learning
 - Utilizing eBooks for Skill Development

- Exploring Educational eBooks

14. Embracing eBook Trends

- Integration of Multimedia Elements
- Interactive and Gamified eBooks

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