

Formulae in Correlation and Simple Linear Regression

$$SS_x = \sum (x - \bar{x})^2 = \sum x^2 - \frac{(\sum x)^2}{n}$$

$$SS_y = \sum (y - \bar{y})^2 = \sum y^2 - \frac{(\sum y)^2}{n}$$

$$SS_{xy} = \sum (x - \bar{x})(y - \bar{y}) = \sum xy - \frac{(\sum x)(\sum y)}{n}$$

$$r = \frac{SS_{xy}}{\sqrt{SS_x SS_y}} \quad t_{(n-2)} = \frac{r}{\sqrt{(1-r^2)/(n-2)}}$$

$$b_1 = \frac{SS_{xy}}{SS_x} \quad b_0 = \bar{y} - b_1 \bar{x}$$

$$s(b_1) = \frac{s}{\sqrt{SS_x}} \quad s(b_0) = \frac{s \sqrt{\sum x^2}}{\sqrt{n^* SS_x}} \quad \text{όπου } s = \sqrt{MSE}$$

$$t_{(n-2)} = \frac{b_i - \beta_i}{s(b_i)}$$

$$R^2 = \frac{SSR}{SST} \quad SSR = b_1^2 \sum (x - \bar{x})^2$$

$$y \pm t_{n-2, \frac{\alpha}{2}} s \sqrt{1 + \frac{1}{n} + \frac{(x - \bar{x})^2}{SS_x}} \quad y \pm t_{n-2, \frac{\alpha}{2}} s \sqrt{\frac{1}{n} + \frac{(x - \bar{x})^2}{SS_x}}$$

$$F_{r, n-k-1} = \frac{(SSE(r) - SSE) / r}{MSE}$$