The basic model

number of features

noise term

independence assumption

$$y_i = \beta_0 + \sum_{j=1}^{p} x_{ij}\beta_j + \varepsilon_i \qquad \varepsilon_i \overset{iid}{\sim} \mathbf{N}(0, \sigma^2)$$

response

global intercept

feature j of observation i

coefficient for feature j

noise level

Theory Of Linear Models

Jianjun Gao

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