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Linear regression

In statistics, linear regression is an approach for modeling the relationship between a scalar dependent variable y and one or more explanatory variables (or independent variables) denoted X. The case of one explanatory variable is called simple linear regression. For more than one explanatory variable, the process is called multiple linear regression.

(This term should be distinguished from multivariate linear regression, where multiple correlated dependent variables are predicted, rather than a single scalar variable.)

Multiple linear regression is the most common form of linear regression analysis. As a predictive analysis, the multiple linear regression is used to explain the relationship between one continuous dependent variable and two or more independent variables. The independent variables can be continuous or categorical (dummy coded as appropriate).

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