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	$$\hat{\sigma}_\varepsilon = \sqrt{\frac{\sum_{i=1}^{n}\hat{\varepsilon}_i^2}{n - p - 1}}$$
Standard error of regression coefficients in a model with one independent variable	$$\hat{\sigma}_{\hat{\beta}_1} = \frac{\hat{\sigma}_\varepsilon}{\sqrt{\sum_{i=1}^{n}(X_i - \bar{X})^2}}$$ $$\hat{\sigma}_{\hat{\beta}_0} = \left(\sqrt{\frac{\sum_{i=1}^{n}X_i^2}{n\sum_{i=1}^{n}(X_i - \bar{X})^2}}\right)\hat{\sigma}_\varepsilon$$
Explained sum of squares (ESS), residual sum of squares (RSS), and total sum of squares (TSS)	$$ESS = \sum_{i=1}^{n}\left(\hat{Y}_i - \bar{Y}\right)^2$$ $$RSS = \sum_{i=1}^{n}\left(Y_i - \hat{Y}_i\right)^2 = \sum_{i=1}^{n}\hat{\varepsilon}_i^2$$ $$TSS = \sum_{i=1}^{n}\left(Y_i - \bar{Y}\right)^2 = ESS + RSS$$
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	$$\hat{\beta}_k \pm \left(t_{\alpha/2, n-p-1} \cdot \hat{\sigma}_{\hat{\beta}_k}\right)$$

Econometrics By Example

Damodar N. Gujarati

Econometrics By Example:

Reviewing **Econometrics By Example**: Unlocking the Spellbinding Force of Linguistics

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