

GLASSORY:

Multiple linear regression: If the linear regression model contains two more regressors then it is called multiple linear regression model.

Adjusted R^2 : The coefficient of determination R^2 adjusted for degrees of freedom is called adjusted R^2

BLUP : A linear unbiased predictor with minimum variance is best linear unbiased predictor(BLUP).

For the linear regression model satisfying the basic ideal conditions, the Best Linear Unbiased Predictor(BLUP) of Y_0 for specified value of X is obtained by replacing the regression coefficients with their best linear unbiased estimators(BLUE).

Confidence interval.: Let X_1, \dots, X_n be a random sample from a p.d.f. $f(x, \theta)$. Let $\theta_0(x_1, \dots, x_n)$ and $\theta_1(x_1, \dots, x_n)$ are two statistics such that $\theta_0 < \theta_1$ and $P(\theta_0 < \theta < \theta_1) = \gamma$.

Then (θ_0, θ_1) is called a 100γ percent confidence interval for θ and γ is the confidence coefficient, while θ_0 and θ_1 are respectively the upper and lower confidence limits.

Confidence interval implies that, if we generate a large number of samples and their corresponding intervals, then approximately γ of such intervals will contain true value θ .