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A simple linear regression model would have the form. By contrast, a multivariable or multiple linear regression model would take the form. where  $y$  is a continuous dependent variable,  $x$  is a single predictor in the simple regression model, and  $x_1, x_2, \dots, x_k$  are the predictors in the multivariable model.

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The residuals from multivariate regression models are assumed to be multivariate normal. This is analogous to the assumption of normally distributed errors in univariate linear regression (i.e. ols regression). Multivariate regression analysis is not recommended for small samples.

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First, regression analysis is widely used for prediction and forecasting, where its use has substantial overlap with the field of machine learning. Second, in some situations regression

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analysis can be used to infer causal relationships between the independent and dependent variables. Importantly, regressions by themselves only reveal ...

## **Regression analysis - Wikipedia**

Some suggest that multivariate regression is distinct from multivariable regression, however, that is debated and not consistently true across scientific fields. Principal components analysis (PCA) creates a new set of orthogonal variables that contain the same information as the original set.

## **Multivariate statistics - Wikipedia**

Multiple regression analysis is the most common method used in multivariate analysis to find correlations between data sets. Others include logistic regression and multivariate analysis of variance.



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