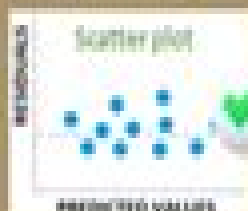


## Linearity

Expected value of DV is a linear function of each IV, holding the other variables fixed.

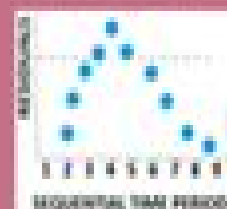
Linearity = cluster around horizontal line



## Independence of errors / Autocorrelation

Error distribution is random and not influenced by or correlated with prior values.

Pattern = autocorrelation



Alternate DV: Beta1

## Homoscedasticity

Errors have constant variance vs. time, predictions, or any independent variable.

Residuals increase with time = heteroscedastic



Alternate: QQ Test

## Normality

Data follows a normal distribution.

Normal probability plot of residuals



Alternate: Anderson-Darling test



= Assumption met



= Assumption violated

# Linear Regression Analysis Assumptions And Applications

**Sebastian Brünink**



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