

| Value | Estimate | Formula | Estimated Standard Error | Test Statistic | Two-sided CI |
|-----------------|-------------|--|---|--|---|
| β_1 | b_1 | $\frac{\sum_{i=1}^n (X_i - \bar{X})(Y_i - \bar{Y})}{\sum_{i=1}^n (X_i - \bar{X})^2}$ | $s[b_1] = \sqrt{\frac{MSE}{\sum_{i=1}^n (X_i - \bar{X})^2}}$ | $\frac{b_1 - \beta_1}{s[b_1]} \sim t_{n-2}$ | $b_1 \pm t_{1-\alpha/2; n-2} s[b_1]$ |
| β_0 | b_0 | $\bar{Y} - b_1 \bar{X}$ | $s[b_0] = \sqrt{MSE \left[\frac{1}{n} + \frac{\bar{X}^2}{\sum_{i=1}^n (X_i - \bar{X})^2} \right]}$ | $\frac{b_0 - \beta_0}{s[b_0]} \sim t_{n-2}$ | $b_0 \pm t_{1-\alpha/2; n-2} s[b_0]$ |
| $E(Y_h)$ | \hat{Y}_h | $b_0 + b_1 X_h$ or $\bar{Y} + b_1 (X_h - \bar{X})$ | $s[\hat{Y}_h] = \sqrt{MSE \left[\frac{1}{n} + \frac{(X_h - \bar{X})^2}{\sum_{i=1}^n (X_i - \bar{X})^2} \right]}$ | $\frac{\hat{Y}_h - E[Y_h]}{s[\hat{Y}_h]} \sim t_{n-2}$ | $\hat{Y}_h \pm t_{1-\alpha/2; n-2} s[\hat{Y}_h]$ |
| $Y_{h(new)}$ | \hat{Y}_h | $b_0 + b_1 X_h$ or $\bar{Y} + b_1 (X_h - \bar{X})$ | $s[\text{pred}] = \sqrt{MSE \left[1 + \frac{1}{n} + \frac{(X_h - \bar{X})^2}{\sum_{i=1}^n (X_i - \bar{X})^2} \right]}$ | $\frac{Y_{h(new)} - \hat{Y}_h}{s[\text{pred}]} \sim t_{n-2}$ | $\hat{Y}_h \pm t_{1-\alpha/2; n-2} s[\text{pred}]$ |
| σ^2 | MSE | $\frac{\sum_{i=1}^n (Y_i - \hat{Y}_i)^2}{n-2}$ | | $\frac{(n-2)MSE}{\sigma^2} \sim \chi_{n-2}^2$ | $\left(\frac{(n-2)MSE}{\chi_{1-\alpha/2; n-2}^2}, \frac{(n-2)MSE}{\chi_{\alpha/2; n-2}^2} \right)$ |
| ε_i | e_i | $Y_i - \hat{Y}_i$ | | | |

| Source of Variation | Sum of Squares | Degrees of Freedom | Mean Square |
|---------------------|---|--------------------|-----------------------------|
| Regression | $SSR = \sum_{i=1}^n (\hat{Y}_i - \bar{Y})^2$ $= b_1^2 \sum_{i=1}^n (X_i - \bar{X})^2 = \frac{[\sum (Y_i - \bar{Y})(X_i - \bar{X})]^2}{\sum (X_i - \bar{X})^2}$ | 1 | $MSR = \frac{SSR}{1} = SSR$ |
| Error | $SSE = \sum_{i=1}^n e_i^2 = \sum_{i=1}^n (Y_i - \hat{Y}_i)^2$ | $n - 2$ | $MSE = \frac{SSE}{n - 2}$ |
| Corrected Total | $SSTO = \sum_{i=1}^n (Y_i - \bar{Y})^2 = SSR + SSE$ | $n - 1$ | |

Coefficient of Determination: $R^2 = \frac{SSR}{SSTO}$