

Regression Output: Everything we need to know about a sample regression function.

SUMMARY OUTPUT						
Regression Statistics						
Multiple R	0.7595					
R Square	0.5768					
Adjusted R Square	0.5575					
Standard Error	1.7653					
Observations	24					
ANOVA						
	df	SS	MS	F	Significance F	
Regression	1	93.431	93.431	29.983	0.000	
Residual	22	68.555	3.116			
Total	23	161.986				
95% CIs for $\hat{\beta}_s$						
	Coefficients	Standard Error	t Stat	P-value	Lower 95%	Upper 95%
Intercept	3.9119	0.67053	5.834	7.19E-06	2.5213	5.3025
Inflation	0.6498	0.11868	5.476	1.68E-05	0.4037	0.8960

$\sqrt{\hat{\sigma}^2}$ points to Standard Error (1.7653)
 $\hat{\sigma}^2$ points to MS Residual (3.116)
 $\hat{\beta}_s$ points to Coefficients (3.9119, 0.6498)
 $s_{\hat{\beta}_s}$ points to Standard Error (0.67053, 0.11868)
 t_{calc} points to t Stat (5.834, 5.476)

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R^2 points to R Square (0.5768)
ESS points to SS Regression (93.431)
RSS points to MS Residual (3.116)
TSS points to SS Total (161.986)