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Testing For Outliers In Linear Models

A T-variable. Lund (1975) Gave A Tabulation Of Over-approximations To The 0.10, 0.05 And 0.01 Critical Values Of R . An Indication Of The Extent To Which The Values Of Lund's N Table Differ From The True Values For Certain Types Of X May Be Obtained By Comparing The Points For M=2 With The Cor Apr 1th, 2024

Outliers, Leverage, And Influence

How Are Leverage, The Studentized Residual, And In Uence (Cook's D) Interrelated? Work In Groups Of 3, Spend About 5-10 Minutes Systematically Playing With The Plot, And Summarize Your Ndings. James H. Steiger (Vanderbilt University) Outliers, Leverage, And In Uence 15 / 45 Jan 2th, 2024

Influential And High-leverage Observations, Outliers

Leverage, Outliers, And Influence •Leverage: Measures How Far Away X lis From The Other Xvalues [goes From 0 To 1, From "average X" To "very Unusual X"] •High Leverage: Unusual Value Of X I, Which May Or May Not Be Well Predicted By Our Line Jun 2th, 2024

Lecture 17 Outliers & Influential Observations

Leverage Values • Outliers In X Can Be Identified Because They Will Have Large Leverage Values. The Leverage Is Just Hii From The Hat Matrix. • In General, $0.1 \le \le$ hii And Σ h Pii = • Large Leverage Values Indicate The Ith Case Is Distant From The Center Of All X Obs. • Leverage Considered Large If It Is Bigger Than Jan 2th, 2024

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From The Definition You Can See That Leverage Is Mitigated By A Larger Sample Size (any Single Point Should Have Less Influence) And By A Larger Variance Of The Independent Variable (again, Any Single Point Should Have Less Influence). • 0