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~~Sourav Chatterjee —Stanford University~~

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X is an n-by-p matrix of p predictors at each of n observations. y is an n-by-1 vector of observed responses. Note. By default, ... Chatterjee, S., and A. S. Hadi. “ Influential Observations, High Leverage Points, and Outliers in Linear Regression. ” Statistical Science. Vol. 1, 1986, pp. 379 – 416.

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