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It also helps make sense of univariate statistics, not just multivariate. Regression analysis, though, is the main application of the methods in this book. It will not substitute for Neter, et al. or any of the numerous texts on techniques of regression analysis; what it does is provide a simple geometric model for understanding regression.

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The geometry of the multivariate normal distribution can be investigated by considering the orientation, and shape of the prediction ellipse as depicted in the following diagram: The $(1 - \alpha) \times 100$ prediction ellipse above is centered on the population means μ_1 and μ_2 .

4.6 - Geometry of the Multivariate Normal Distribution ...

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