sat.r: Additional Explanation on computing Sum-of-Squared Errors

This is additional information explaining the last bit of the sat.r code. This code shows how to compute the sum of squared errors for a model.

Computing Sum-of-Squared Errors: sum(resid(sat.lm)^2)

resid() returns the residuals for the specified model. To get the SSE, square those residuals and sum them.

Computing Sum-of-Squared Errors - 2nd option: anova(sat.lm) (not in the sat.r code) A second way to get the SSE is to use the anova() function. This gives you the sequential SS for each term in the model. The value in the SS column for the last row, labelled **Residual** is the SSE.

Extracting the error sd, = root MSE: sigma(sat.lm)

Previous code illustrated how to extract one of the named components reported by summary(). R is moving to creating functions that extract information without having to find the names for the bit you want. sigma() is one such function. It extracts the error sd from a fitted lm() model.