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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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