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Recall that with linear regression,  $E(Y_i) = \beta_0 + \beta_1 X_i$  which might be a reasonable idea to apply to the count data; however, as seen above, if the mean of the distribution is modeled strictly as a linear function in  $X$ , then the line has the potential to predict negative counts and the variability will not be a function of  $X$  if normal errors regression is used.

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In linear Algebra, linear systems can be represented as the matrix equations. If you are familiar with the concept of Pseudo Inverse in Linear Algebra, the parameters  $\theta$  can be obtained by this formula: In Multivariate Linear Regression, the formula is the same as above. But, what if the Normal Equation is non-invertible? Then consider deleting redundant features or using the regularization.

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Regression Definition

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