

Sequential methods are used in statistics, where only a limited number of observations has to be made to obtain a reliable result. In this thesis we present basic sequential procedures that are used in the linear regression model. In the first chapter we introduce the linear regression model. In the second chapter we present different sequential methods. We compare these methods with each other and determine the advantages and disadvantages of individual sequential procedures. In the third and fourth chapter we construct interval estimates for regression parameters. Additionally, in the fourth chapter we construct tests for regression parameters.