

66-819 ,

4 ,

1

Y	X <sub>2</sub>	X <sub>3</sub>
3	3	5
1	1	4
8	5	6
3	2	4
5	4	6

- X<sub>2</sub> ,

Y -

X<sub>3</sub>

1. X'X
2. x'x
3. X'Y
4. x'y
5. Y'Y
6. y'y
7. (X'X)<sup>-1</sup>
8. (x'x)<sup>-1</sup>
9. i'X
10. i'x

$$X'Y = (X'X)b$$

$$x'y = (x'x)b$$

e

$$e'e = y'y - b'x'y$$

$$e = MY :$$

$$e = Y - Xb$$

$$M \quad .1$$

$$? \quad M \quad .2$$

$$? \quad M \quad .3$$

$$? \quad M \quad .4$$

$$? MX = 0 \quad .5$$

$$? \quad M \quad .6$$

$$? trace(M) \quad .7$$

$$1. e'e = Y'Y - b'X'Y$$

$$2. e'e = y'y - b'x'y$$

$$3. R^2 = \frac{b'X'Y - n\bar{Y}^2}{y'y}$$

$$4. R^2 = \frac{b'x'y}{y'y}$$

$$5. e'e = u'Mu$$