

11

1

100
.(" ,X)

(" ,Y) ()

:

$$X'X = \begin{pmatrix} 100 & 10 \\ 10 & 2 \end{pmatrix}$$

$$X'Y = \begin{pmatrix} 5 \\ 2 \end{pmatrix}$$

$$e'e = 49$$

- .01 " ,2 - .01 " , .1
- 0- , , .2
- . " 0.5 ,0.95 , .3
- ? " t " .4
- .01 " ,F " t " .5

2

$$Y_t = \alpha + \beta X_t + u_t$$

$$E(u) = 0$$

$$E(uu') = \sigma^2 I$$

$$Z'Z = \begin{pmatrix} 100 & 10 & 25 \\ 10 & 20 & 0 \\ 25 & 0 & 75 \end{pmatrix}$$

:

$$Z = (Y \quad 1 \quad X)$$

Y

-1 1

X

.05

OLS

? .1

? .2

? .3

.0 .4

.1 .5

.1 0 .6