

15

10

5

0

-5

y

Tosi malli

$$y_i = \beta_1 + \beta_2 x_i + \beta_3 z_i + e_i$$

$$= -2 + 0.5x_i + 0.8z_i + e_i \text{ (tunnettu)}$$

$$\text{var}(e_i) = 2^2 \text{ kaikille } i \text{ (tunnettu)}$$

$$\text{cov}(e_i, e_j) = 0 \text{ kaikille } i, j \text{ (tunnettu)}$$

$H_0: \beta_4 = 0$

$H_1: \beta_4 \neq 0$

Kertoimen β_4 95%luottamusvali**Estimoitu malli (OLS), n= 17**

$$y_i = \beta_1 + \beta_2 x_i + \beta_3 z_i + \beta_4 x_i z_i + e_i$$

$$= -2.7 + 0.6x_i + 3.6z_i + -0.3x_i z_i + e_i \text{ (estimoitu)}$$

$$\text{var}(e_i) = 2^2 \text{ kaikille } i \text{ (estimoitu).}$$

$$\text{cov}(e_i, e_j) = 0 \text{ kaikille } i, j \text{ (olettu)}$$

$p = 0.4081$

$-1.18, 0.51$

