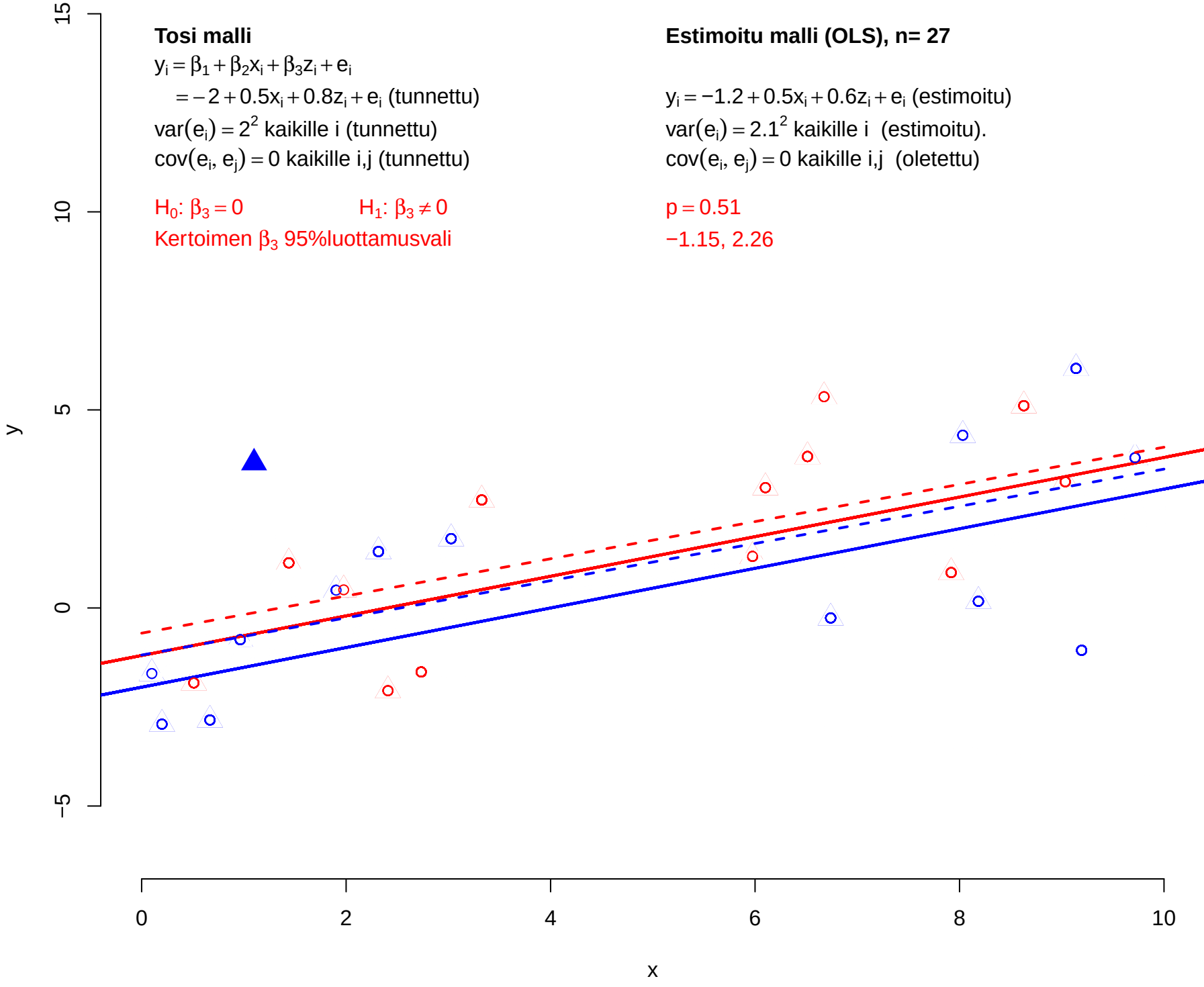
Tosi malli
$y_i = \beta_1 + \beta_2 x_i + \beta_3 z_i + e_i$
$= -2 + 0.5x_i + 0.8z_i + e_i$ (tunnettu)
$var(e_i) = 2^2$ kaikille i (tunnettu)
$cov(e_i, e_j) = 0$ kaikille i,j (tunnettu)
H_0: $\beta_3 = 0$
H_1: $\beta_3 \neq 0$
Kertoimen β_3 95%luottamusvali
Estimoitu malli (OLS), n= 27
$y_i = -1.2 + 0.5x_i + 0.6z_i + e_i$ (estimoitu)
$var(e_i) = 2.1^2$ kaikille i (estimoitu).
$cov(e_i, e_j) = 0$ kaikille i,j (oletettu)
$p = 0.51$
$-1.15, 2.26$
y
x
15
10
5
0
−5
0
2
4
6
8
10