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Econometrics

UPDATED THIRD EDITION

James H. Stock • Mark W. Watson

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web coordinates of v the standard coordinates are $v = \begin{bmatrix} v_1 \\ v_2 \end{bmatrix}$ are the b_1, b_2 are assumed if no other basis is specified this means $v = v_1 b_1 + v_2 b_2$

if $\{v_1, v_2, \dots, v_n\}$ is a basis of \mathbb{R}^n then the matrix S which contains the vectors v_k as column vectors is called the coordinate change matrix

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web any vector v represented in B can be transformed to a representation in C as follows under the transformation of basis

notice that the superscript on the transformation matrix m and the subscript on the coordinate vector v are the same and seemingly cancel leaving the remaining subscript

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