

OLS in Matrix Form

1 The True Model

- Let β be an $n \times 1$ vector whose n elements represent the n independent variables for an observation. When combined with a constant term, one of the columns in the X matrix will contain only ones. This column should be treated exactly the same as any other column in the X matrix.
- Let y be an $n \times 1$ vector of observations on the dependent variable.
- Let α be an $n \times 1$ vector of disturbances or errors.
- Let β be an $k \times 1$ vector of unknown population parameters that we want to estimate.

The observed model will generally take something like the following:

$$\begin{bmatrix} y_1 \\ y_2 \\ \vdots \\ y_n \end{bmatrix} = \begin{bmatrix} 1 & x_{11} & x_{12} & \dots & x_{1k} \\ 1 & x_{21} & x_{22} & \dots & x_{2k} \\ \vdots & \vdots & \vdots & \dots & \vdots \\ 1 & x_{n1} & x_{n2} & \dots & x_{nk} \end{bmatrix} \begin{bmatrix} \beta_0 \\ \beta_1 \\ \beta_2 \\ \vdots \\ \beta_k \end{bmatrix} + \begin{bmatrix} \alpha_1 \\ \alpha_2 \\ \vdots \\ \alpha_n \end{bmatrix}$$

This can be written more simply as:

$$y = X\beta + \alpha$$

This is identical to the set of linear equations of the least square. The matrix X is a $(n \times k)$ matrix with a constant component to X that will be the column containing all ones for each row.

2 Criteria for Estimation

The estimation of the population parameters are achieved by $\hat{\beta}$. Recall that the criteria we use for choosing our estimator is to find the estimator of that parameter that uses all observed information (E) or the random disturbance. Why this estimator? Why not some other estimator (such as ML)?

The matrix of moments of α given by:

$$E[\alpha\alpha'] = \Sigma$$

(1)

*Note that this can be shown by decomposing the variance-covariance of the error to show that it can be shown to be equal to Σ .

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