

## OLS in Matrix Form

### 1 The True Model

- Let  $\beta$  be an  $n \times 1$  vector where we have observations on  $k$  independent variables for  $n$  observations. When we multiply with identity matrix  $I$  (which is  $n \times n$ ), all the columns in the  $\beta$  matrix will remain the same. This column should be treated exactly the same as all other columns in the  $X$  matrix.
- Let  $\gamma$  be an  $n \times 1$  vector of observations on the dependent variable.
- Let  $\alpha$  be an  $n \times 1$  vector of disturbances or errors.
- Let  $\beta$  be an  $k \times 1$  vector of unknown population parameters that we want to estimate.

Our observed model will essentially look 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 matrix equations of the least square. The matrix  $X$  is a  $(n \times k)$  matrix which is rectangular (and  $n > k$ ) and  $y$  is the column vector of observations on the  $y$  variable.

### 2 Criteria for Estimation

Our estimation of the population parameters are defined by  $\beta$ . Recall that the criteria we use for choosing our estimator is to find the estimator of that parameter that uses all "relevant" information available. Why this estimator? Why not some other estimator (what does that mean?)

The matrix of moments of  $\alpha$  given by:

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

(1)

\*Note that this set of matrix equations is identical to the set of OLS equations that we can be derived with calculus (it can be derived). It is assumed to be known that  $n > k$ .

# Ols In Matrix Form Stanford University

**Theodore Wilbur Anderson**



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