

## Econometrics Formulas

### Paired t Test

$$t = \frac{\bar{d}\sqrt{n}}{S_d} \qquad \bar{d} = \frac{\sum d}{n} \qquad s_d = \sqrt{\frac{\sum d^2 - n(\bar{d})^2}{n-1}}$$

### ANOVA

$$GM(\bar{X}) = \frac{\sum x}{N}$$

$$F = \frac{\text{Between Variance}}{\text{Within Variance}}$$

$$\text{Total Variance} = \frac{\sum(Y_1 - \bar{Y}_1)^2}{n-1} + \frac{\sum(Y_2 - \bar{Y}_2)^2}{n-1} + \frac{\sum(Y_3 - \bar{Y}_3)^2}{n-1}$$

$$\text{Between Variance} = \frac{n_1(\bar{Y}_1 - \bar{X})^2 + n_2(\bar{Y}_2 - \bar{X})^2 + n_3(\bar{Y}_3 - \bar{X})^2}{k-1}$$

$$\text{Within Variance} = \frac{(s_1^2 + s_2^2 + s_3^2)}{n-k} \quad \text{or} \quad \text{Within Variance} = \frac{\sum(n_1 - \bar{Y}_1)^2 + \sum(n_2 - \bar{Y}_2)^2 + \sum(n_3 - \bar{Y}_3)^2}{n-k}$$

$$R^2_{adj} = 1 - (\text{MSE} / \text{MST})$$

$$R^2 = \frac{\text{SSR}}{\text{SS total}}$$

$$s_{y|x_1, x_2, \dots, x_k} = \sqrt{\frac{\sum(y - \hat{y})^2}{n - (k + 1)}}$$

$$R^2_{adj} = 1 - \frac{\frac{\text{SSE}}{n - (k + 1)}}{\frac{\text{SS total}}{n - 1}}$$

$$F = \frac{\text{SSR}/k}{\text{SSE}/[n - (k + 1)]}$$

### Linear Regression

$$Y = \beta_0 + \beta_1 x_1 + \beta_2 x_2 + \beta_3 x_3 + \beta_4 x_4 + \beta_5 x_5 + U_i (\epsilon)$$

$$\hat{y} = \hat{\beta}_0 + \hat{\beta}_1 x_1 + \hat{\beta}_2 x_2 + \hat{\beta}_3 x_3 + \hat{\beta}_4 x_4 + \hat{\beta}_5 x_5 + U_{ij}$$

Where,

$\beta_0$  = Constant

$\beta_1, \beta_2, \beta_3, \beta_4, \beta_5$  = Coefficients

$\beta_1 x_1 + \beta_2 x_2 + \beta_3 x_3$  = Deterministic or Systematic Component

$U_i$  = Error or Residual or Stochastic

Simple/Two Variable LR:

$$\hat{\beta}_1 = \frac{\sum xy}{\sum x^2}$$

$$\hat{\beta}_0 = \bar{y} - \hat{\beta}_1 \bar{x}$$

$$\hat{y} = \hat{\beta}_0 + \hat{\beta}_1 x_1$$

# Mathematics For Econometrics

**Ian Pickup**



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