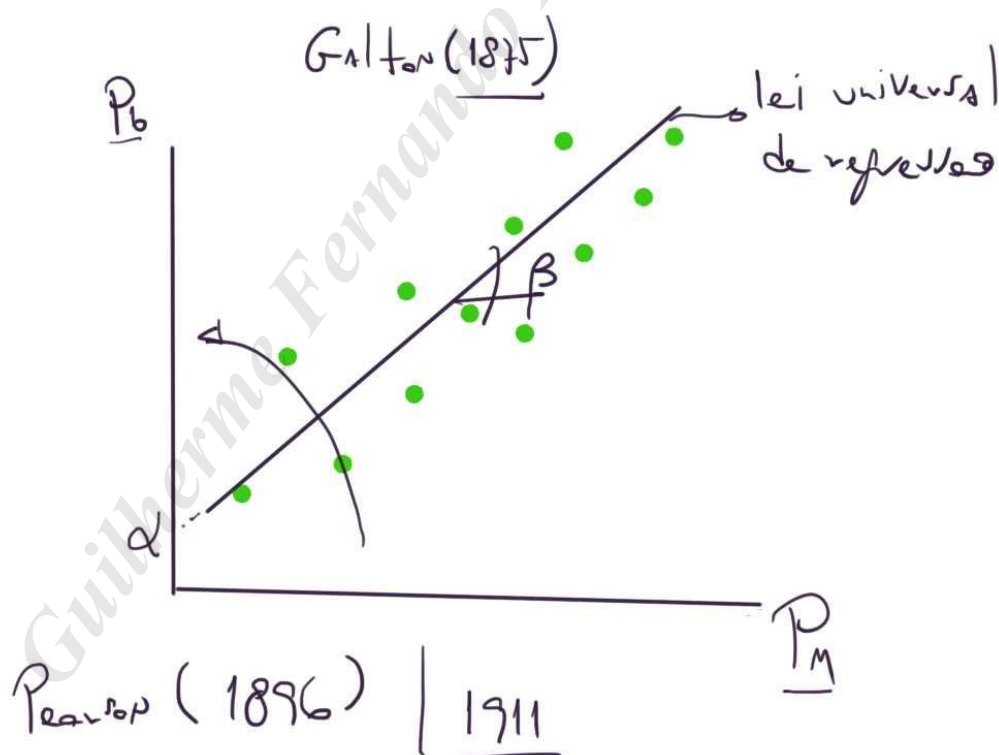
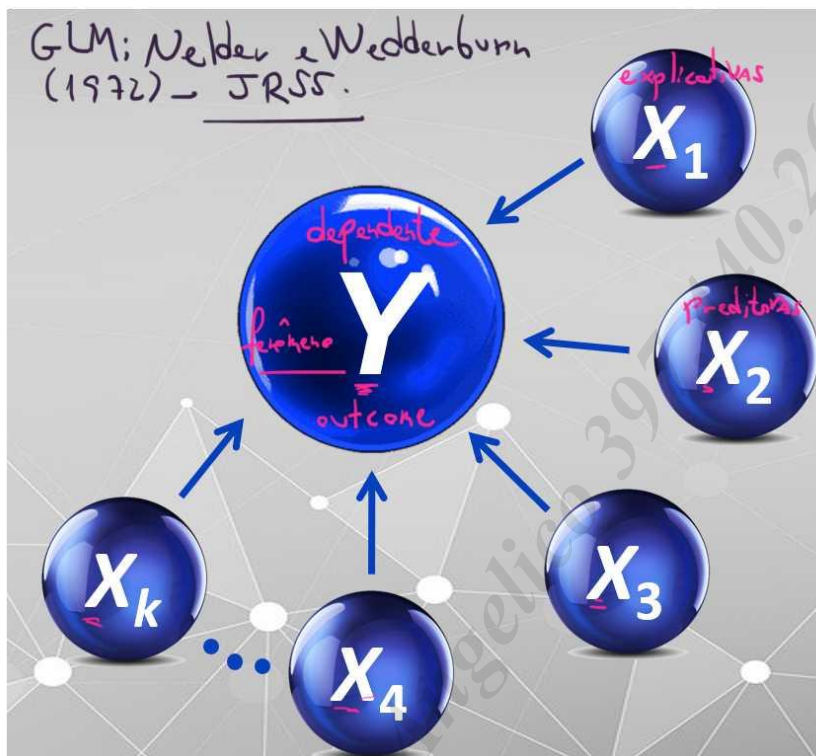
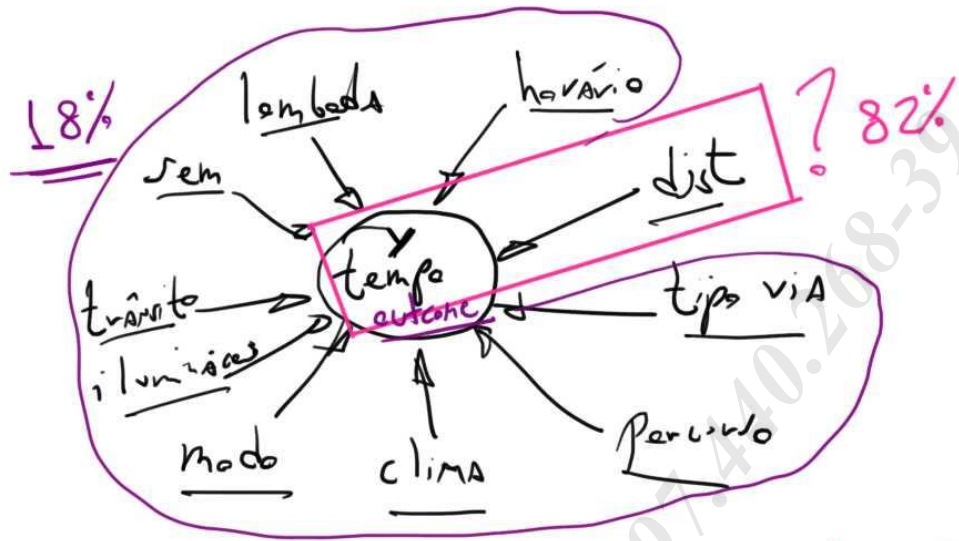


Prof. Luiz Paulo Lopes Fávero

Prints realizados durante a aula

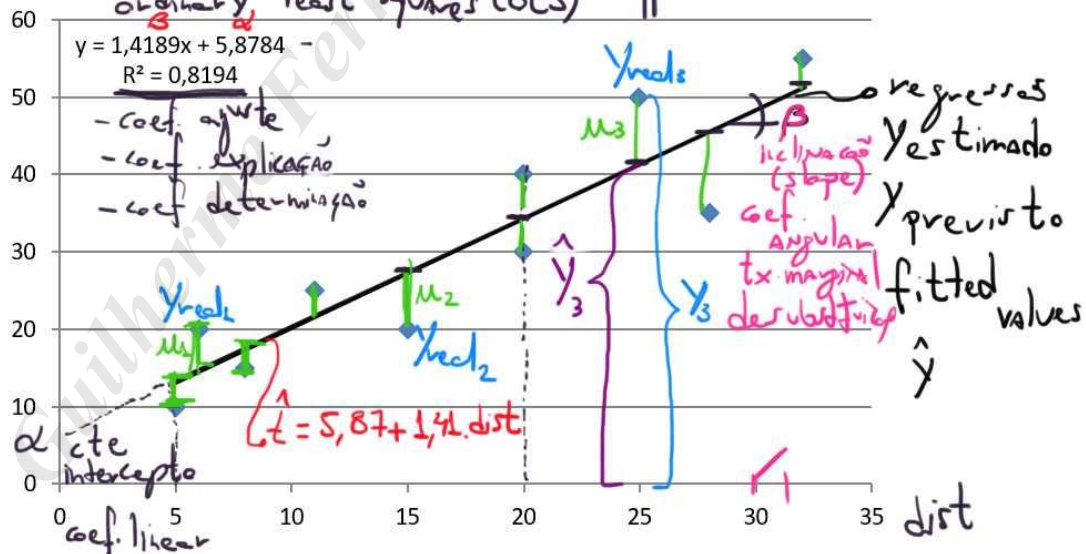




- 95%
  - 60%
  - 100%
  - 95%
  - 72%
- 10%

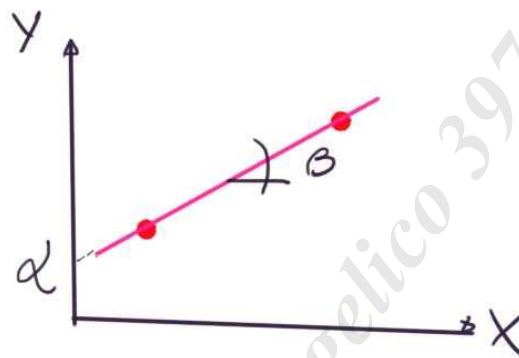
$$\begin{aligned} \text{(data)} \quad \hat{Y}_i &= \alpha + \beta \cdot X_i \\ \text{(resid)} \quad Y_i &= \alpha + \beta \cdot X_i + u_i \end{aligned} \quad \left. \begin{aligned} &Y_i - \hat{Y}_i = u_i \\ &\text{I} \quad \sum_{i=1}^n u_i = 0 \\ &\text{II} \quad \sum_{i=1}^n u_i^2 = \min \end{aligned} \right\} \begin{aligned} &\text{MQO} \\ &\text{OLS} \end{aligned}$$

**t** Mínimos quadrados ordinários (MQO)  
ordinary least squares (OLS)



$$Y - Y_0 = m(X - X_0)$$

$$Y = \underbrace{Y_0 - mX_0}_{\alpha \text{ cte}} + \frac{m}{\beta} X$$



$$R^2 = \frac{\sum_{i=1}^n (\hat{y}_i - \bar{y})^2}{\sum_{i=1}^n (\hat{y}_i - \bar{y})^2 + \sum_{i=1}^n (u_i)^2} \rightarrow \begin{matrix} \text{SQM (ess)} \\ \text{SQRes (ssr)} \end{matrix}$$

