

Final Cheat Sheet

Tate Mason

November 30, 2024

Linear

Assumptions:

$$\mathbb{E}(u) = 0$$

$$\text{var}(u_i|x_i) = \sigma^2$$

$$\mathbb{E}(x'u) = 0$$

$$\text{rank } \mathbb{E}(x'x) = K$$