Equações monografia

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29/10/2022

Correlação de Pearson

$$r = \frac{\sum_{i=1}^{n}(x_i - \overline{x})(y_i - \overline{y})}{\sqrt{\sum_{i=1}^{n}(x_i - \overline{x})^2}\sqrt{\sum_{i=1}^{n}(y_i - \overline{y})^2}} \tag{1}$$

Compactada

$$r = \frac{Cov(X,Y)}{\sqrt{Var(x), Var(y)}} \tag{2}$$

$$r = \frac{Cov(X,Y)}{\sigma(x)\sigma(y)} \tag{3}$$

$$rk = \frac{Cov(x_t, x_{t-k})}{\sqrt{Var(x_t, x_{t-k})}} = \frac{Cov(x_t, x_{t-k})}{Var(x_t)} = \frac{\gamma_k}{\gamma_0} \tag{4}$$