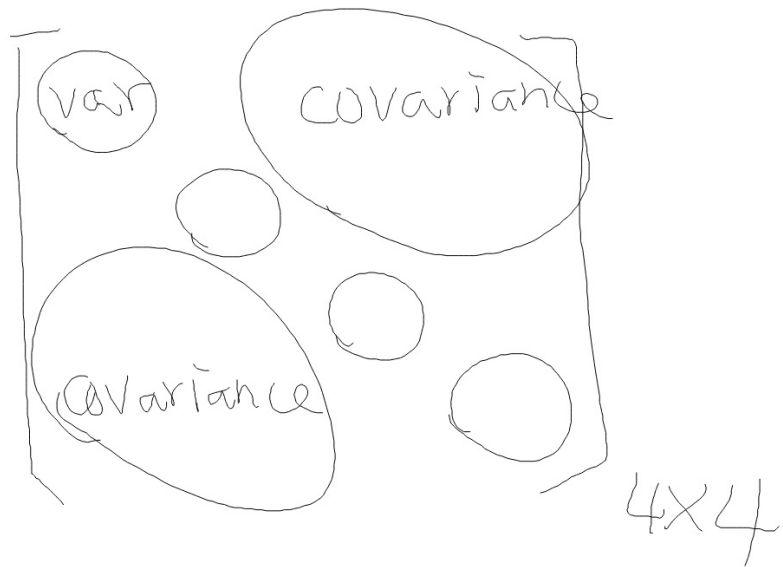
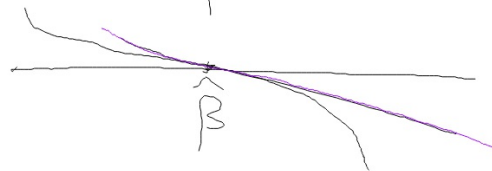


$$Y_i = \begin{bmatrix} 0 \\ 0 \\ 0 \\ 0 \end{bmatrix}_{4 \times 1}$$

$$V_i =$$

Y_i is variance
covariance
matrix





$$E\left(\frac{\partial^2 l}{\partial \beta^2}\right) = -3$$

$$-1$$

期望值

$$-E\left(\frac{\partial^2 l}{\partial \beta^2}\right) = 3$$

$$1$$

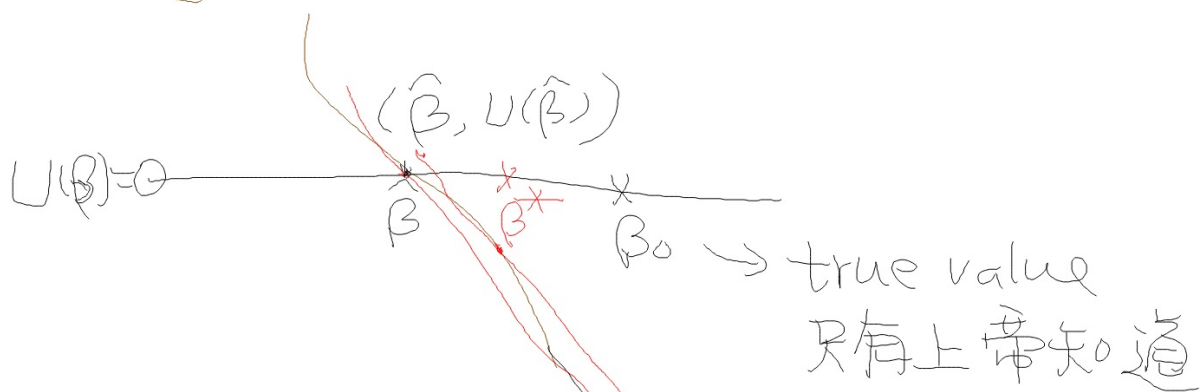
$$\left[-E\left(\frac{\partial^2 l}{\partial \beta^2}\right)\right]^{-1} = \frac{1}{3} = \text{var}(\hat{\beta})$$

$$1$$

DVD

$(\text{DVD})^{-1}$

quasi-score
U



$$\frac{\Delta y}{\Delta x} = \frac{U(\hat{\beta}) - U(\beta_0)}{\hat{\beta} - \beta_0} = U'(\beta^*)$$

直線

均值定理

↓
一階微分 (切線斜率)

$$\text{var}(SY) = \underset{\substack{1/ \\ 5^2}}{25} \text{var}(Y)$$

$$\text{var}(AY) = A \text{var}(Y) A^T$$

\downarrow matrix \downarrow transpose
 轉置

