

MATRIZ

y_1
y_2
y_3
\vdots
y_n

MATRIZ

a_{11}	a_{12}	a_{13}	\dots	a_{1m}
a_{21}	a_{22}	a_{23}	\dots	a_{2m}
a_{31}	a_{32}	a_{33}	\dots	a_{3m}
\vdots	\vdots	\vdots	\vdots	\vdots
a_{n1}	a_{n2}	a_{n3}	\dots	a_{nm}

MATRIZ

x_1
x_2
x_3
\vdots
x_m

$[Y = Ax + e]$

$[\hat{X} = (A^T P A)^{-1} A^T P Y]$

$[\tilde{e} = A \hat{X} - Y]$

$[\hat{\sigma}_0^2 = \frac{\tilde{e}^T P \tilde{e}}{n-m}]$

$[\Sigma_{xx} = \hat{\sigma}_0^2 (A^T P A)^{-1}]$