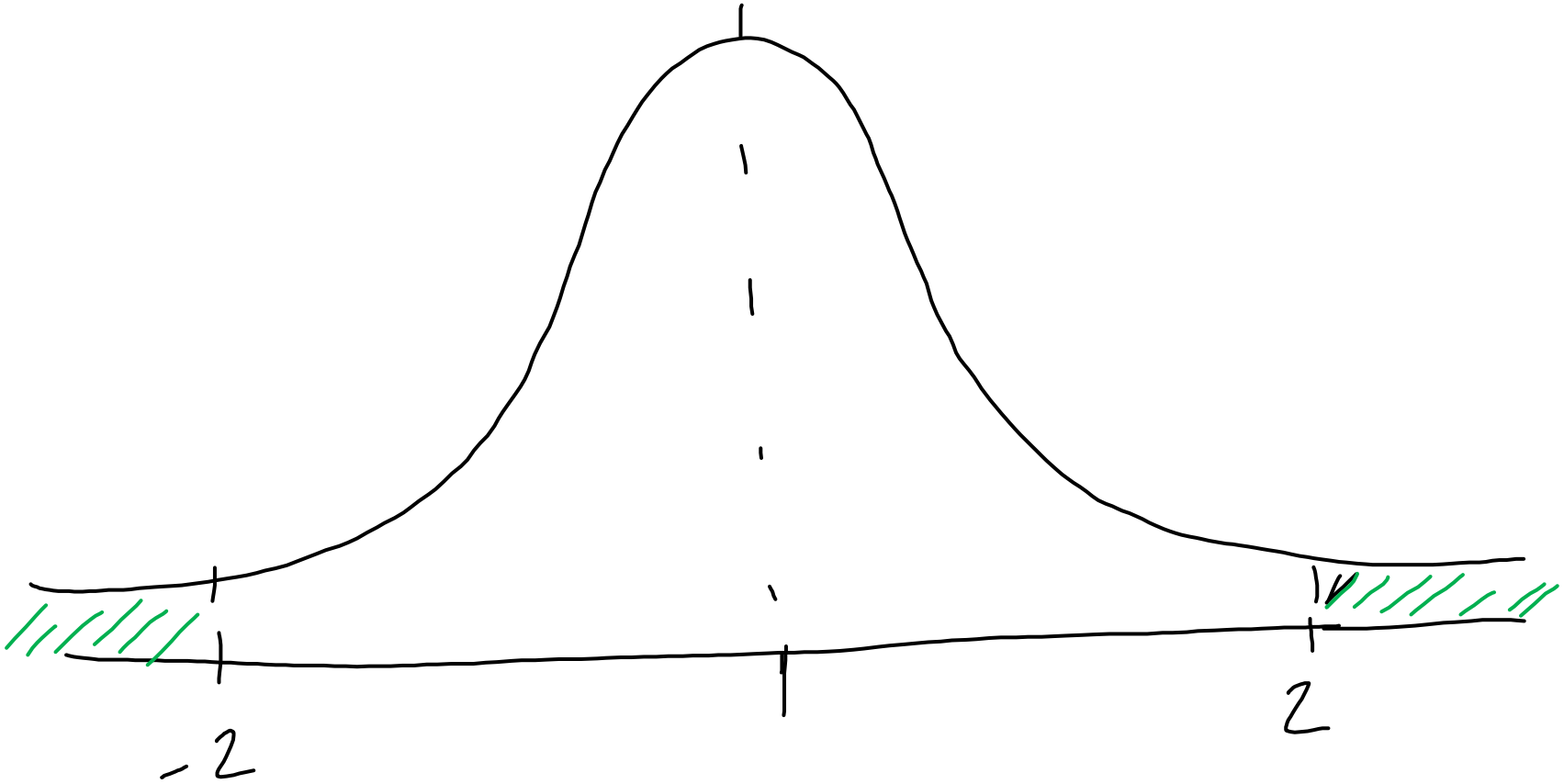
Supuestos del modelo de reg lineal

$$\varepsilon_i \sim IN(\vec{0}, \sigma^2 I)$$

$$\sigma^2 I = \begin{pmatrix} \sigma^2 & 0 & 0 & 0 & \cdots & 0 \\ 0 & \sigma^2 & 0 & 0 & \cdots & 0 \\ \vdots & & \ddots & & & \\ 0 & 0 & 0 & 0 & \cdots & \sigma^2 \end{pmatrix}$$

$$b_{MCO} \sim N(\beta, \sigma^2 (X'X)^{-1})$$

matriz de var y cov.


-2
2

$p = 0.085 > 0.01$

$\alpha = 0.1$

$\alpha = 0.05$

No rechazo H_0

$\alpha = 0.01$

al 99%.

$p = 0.085 > 0.05$

No rechazo H_0 al 95%.

$P = 0.085 < 0.1$

Rechazamos H_0 al 90%