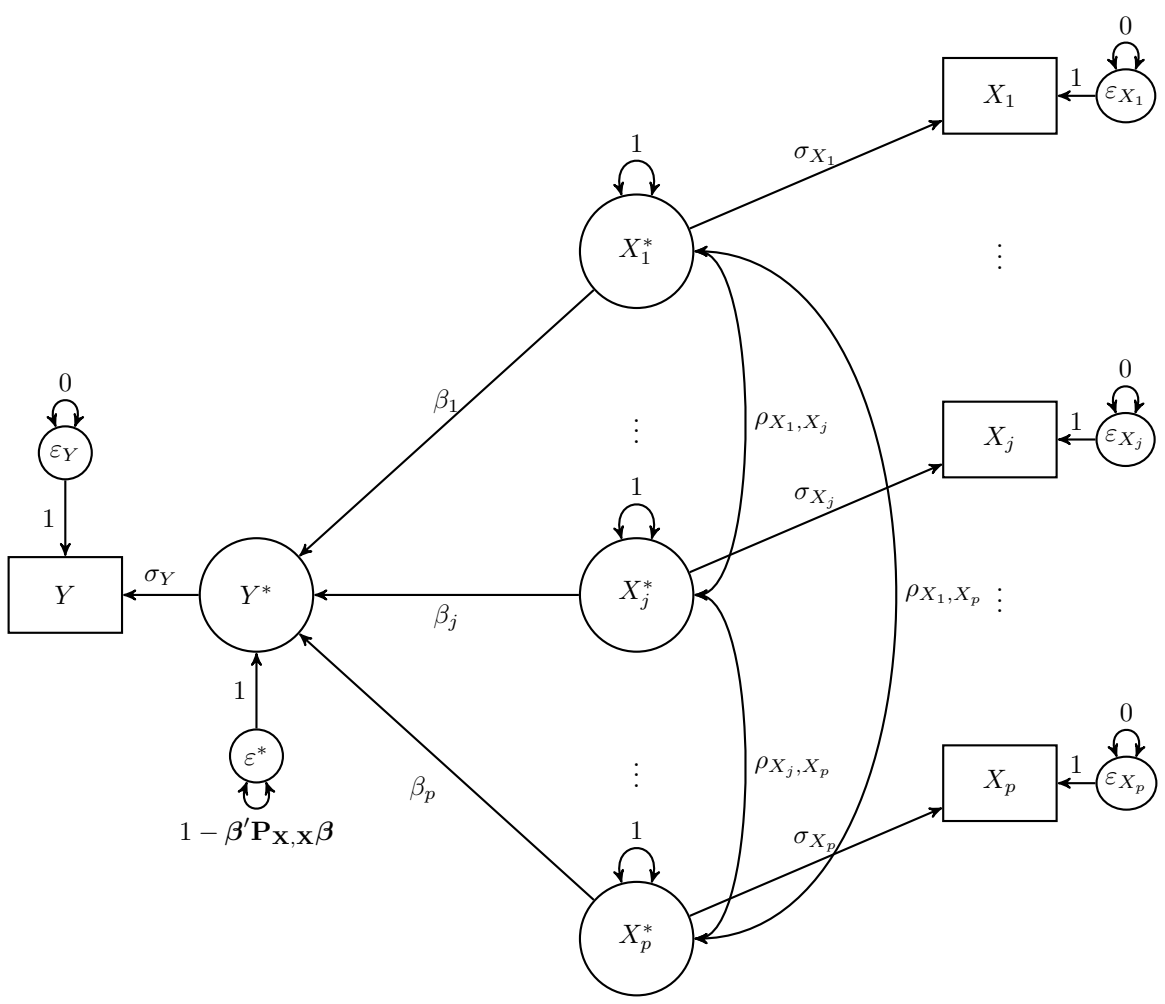
0
ε_{X_1}
1
X_1
σ_{X_1}
1
X_1^*
ρ_{X_1,X_j}
ρ_{X_1,X_p}
0
ε_{X_j}
1
X_j
σ_{X_j}
1
X_j^*
0
ε_Y
1
Y
σ_Y
Y^*
β_1
β_j
β_p
1
ε^*
$1 - \boldsymbol{\beta}'\mathbf{P}_{\mathbf{X},\mathbf{X}}\boldsymbol{\beta}$
ρ_{X_j,X_p}
0
ε_{X_p}
1
X_p
σ_{X_p}
1
X_p^*