HW1 Econometrics 3

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betas_ols se_ols t_values_ols [1,] 9.1184447 8.2790832 1.101383 [2,] 0.9639204 0.4446404 2.167865 [3,] 1.0778510 0.3757057 2.868870

betas_ols t_values_ols [1,] 9.1184447 1.101383 [2,] 0.9639204 2.167865 [3,] 1.0778510 2.868870

betas_mle [1,] -4.1628327 [2,] 1.8764107 [3,] 0.7622312 [4,] 5.2239258 [5,] -0.1144402

$$\ln L = -0.5n\log(2\pi) - 0.5\sum(\sigma^2) - 0.5\sum\left[\frac{(y - X'\beta)^2}{\sigma^2}\right] \tag{1}$$