Consider the model:

$$y_{it} = \beta x_{it} + u_{it},\ \ i = 1, ..., n,\ t = 1, ..., T. \tag{1}$$

x can be defined as strictly exogenous if

$$E\left(u_{it}|x_{i1}, ..., x_{iT}\right) = 0, \tag{2}$$

x can be defined as weaky exogenous if

$$E\left(u_{it}|x_{i1}, ..., x_{it}\right) = 0, \tag{3}$$

x can be defined as endogenous if neither (2) nor (3) is true, i.e.

$$E\left(u_{it}|x_{it}\right) \neq 0.$$

Notice that (2) implies also that $\text{cov}(x_{is}, u_{it}) = 0$ for all s and t, while (3) implies also that $\text{cov}(x_{is}, u_{it}) = 0$ for $s \leq t$.

As an example, suppose that y_{it} is consumption of individual i at time t and x is income. We live in period t. Suppose that individual i gets news that his income the next time period $(t+1)$ is going to increase because the individual will be promoted. This means that perhaps individual i is going to consume more that what his current income at time t, times the coefficient β, dictates. That is, if you know you will have a higher income next year, you might consume more this year based on the fact that you can borrow more etc. But this would means that u_{it} would be positive (anything that is not explained by x_{it} is attributed to the error term.). Now at period $t+1$ x increases (because i gets the promotion). This effectively means that $\text{cov}(x_{it+1}, u_{it}) > 0$, and therefore (2) is violated but not necessarily (3).

Typically, under (2) standard least-squares estimators are unbiased and consistent, under (3) they are only consistent and if the regressors are endogenous then least-squares are both biased and inconsistent.