$X = (y_1, y_2, \dots, y_n)^T$ the elements of X are independent
Given Y from generating model Mo
Out Off The Y
$d(M, M_0) = E_0[(y^* - x^* \beta_M)^2]$, providing a new
Lolly - Mpm]., provoling a rese
July data point XX
W(M, Mo) to [(y^-)*Bn)], providing a new Jata point X* O(., Mo) Where to denotes the expectation under the generating model Mo.,
where For denotes the expectation under the generating model
M-
Model M: Linear Model Y= XTBn+E En N (0, 52 In)
2 Unconditional on Y, the overall expectation is
· ·
$D(M, M_0) = E_0 \{E_0 [(y^* - X^*T \hat{\beta})^2 \hat{\beta} = \hat{\beta}_M] \}$
2 Chillian Color (Not () 1 P PM-1
1)/ • • • • • • • • • • • • • • • • • •
= E 1 = [(y*-x*TB) 1 = Y]}
SLLN:
$\frac{1}{\sqrt{\lambda}} \left(y_{j}^{*} - x_{j}^{*} \widehat{\beta}_{n} \right)^{2} \xrightarrow{a.9} d (M, M_{o}) \text{Given } Y.$
$\frac{1}{\sqrt{2}} \left(\frac{1}{\sqrt{2}} - \frac{1}{\sqrt{2}} \right) = \frac{1}{\sqrt{2}} \left(\frac{1}{\sqrt{2}} + \frac{1}{\sqrt{2}} \right) = \frac{1}{\sqrt{2}} \left(\frac{1}{\sqrt{2}$
⊘ ~ (.
$\frac{1}{M} \left(\frac{N}{M} \right) = \frac{N}{M} \left(\frac{N}{M} \right) = \frac{N}$
$\frac{1}{N} \sum_{k=1}^{M} \left(\frac{1}{N} \sum_{j=1}^{N} \left(y_{j}^{*} - \chi_{i}^{*} \widehat{\beta}_{M}^{k} \right) \right) \xrightarrow{A:S} D(M, M_{o})$
R=1
V
$\frac{1}{4}$ and $\frac{1}{4}$ and $\frac{1}{4}$
For each R, yearous the connection of the Tor. Nedel No
For each k, generate the corresponding the for Model Mo with the in hand, But is also determined, name it But