

# General Formula for the OLS Parameters in Matrix Notation

$$\hat{\beta} = (X'X)^{-1}X'Y = \beta + (X'X)^{-1}X'e$$

or,

$$\begin{bmatrix} \beta_0 \\ \beta_1 \\ \cdot \\ \cdot \\ \beta_k \end{bmatrix} = \begin{bmatrix} N & \sum X_{1j} & \cdot & \cdot & \sum X_{kj} \\ \sum X_{1j} & \sum X_{1j}^2 & \cdot & \cdot & \sum X_{1j}X_{kj} \\ \cdot & \cdot & \cdot & \cdot & \cdot \\ \cdot & \cdot & \cdot & \cdot & \cdot \\ \sum X_{kj} & \sum X_{1j}X_{kj} & \cdot & \cdot & \sum X_{kj}^2 \end{bmatrix}^{-1} \begin{bmatrix} \sum Y_i \\ \sum Y_i X_{1j} \\ \cdot \\ \cdot \\ \sum Y_i X_{kj} \end{bmatrix}$$

$(X'X)^{-1}$  is singular in presence of perfect multicollinearity ;  $|X'X| = 0$  . Therefore  $\hat{\beta}$  cannot be estimated.

# Ols In Matrix Form Stanford University

**DP Hallahan**



**Ols In Matrix Form Stanford University:**

## **Ols In Matrix Form Stanford University** Book Review: Unveiling the Magic of Language

In a digital era where connections and knowledge reign supreme, the enchanting power of language has become much more apparent than ever. Its ability to stir emotions, provoke thought, and instigate transformation is truly remarkable. This extraordinary book, aptly titled "**Ols In Matrix Form Stanford University**," written by a highly acclaimed author, immerses readers in a captivating exploration of the significance of language and its profound effect on our existence. Throughout this critique, we shall delve to the book's central themes, evaluate its unique writing style, and assess its overall influence on its readership.

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