

General Formula for the OLS Parameters in Matrix Notation

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

or,

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

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

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G Thomas



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the back of their heads dr carson believes he might be able to successfully separate them but realizes that he also risks losing one or both of them after explaining the risk and despite that fact ben agrees to operate

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