

Exam 424 Lec 8

Note Title

10/26/2009

$$CBN: \quad r_{it} = \mu_i + \epsilon_{it}$$

$$\Rightarrow \epsilon_{it} = r_{it} - \mu_i$$

Note: Extra O.H. Tuesday 11-12 in
computer lab (SAU 121)

$f(\hat{\theta})$

$$E[\hat{\theta}] = \theta$$

$SE[\hat{\theta}]$ is very small

small

$SE(\hat{\theta})$

is very big

θ

$\hat{\theta}$

