White :-

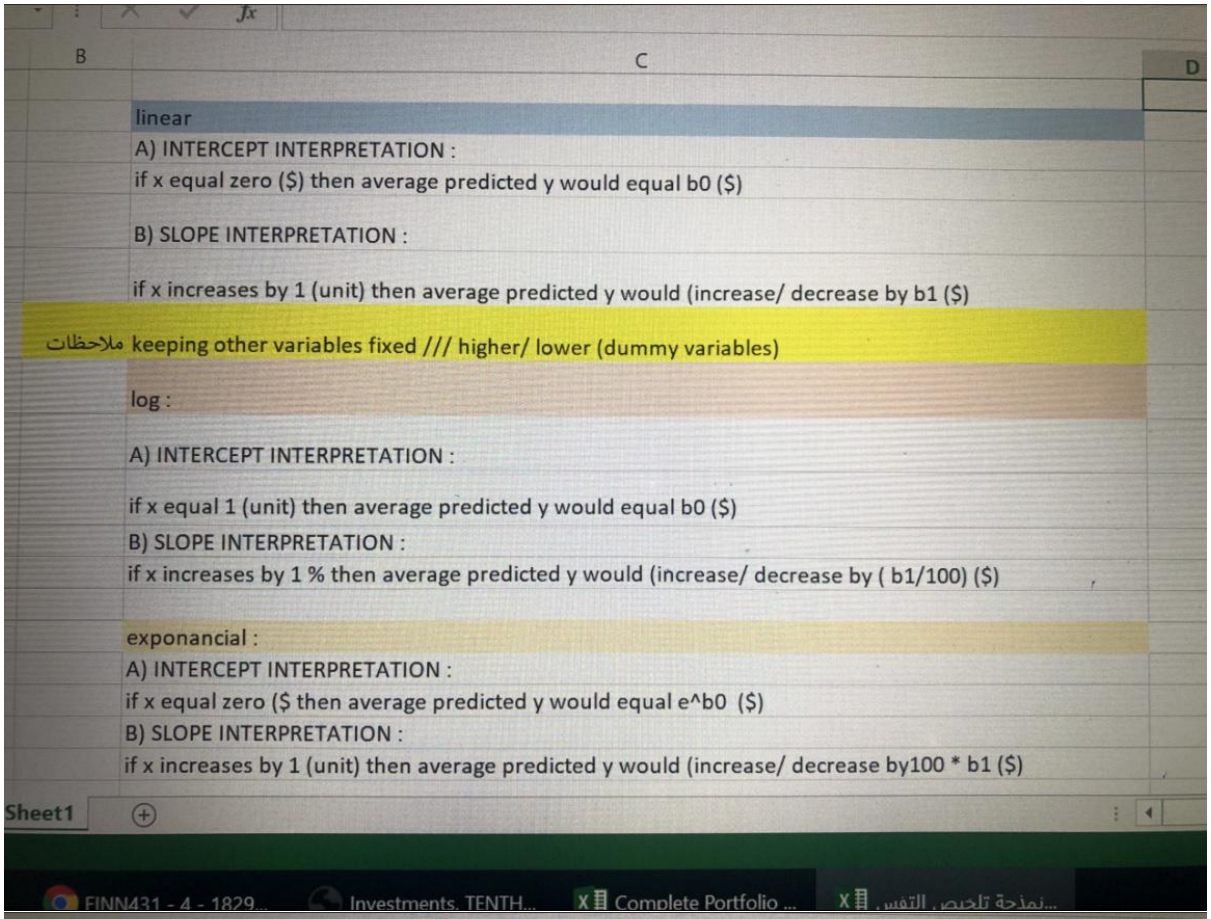
→ squared residual
= [Resid] ^ 2

→ s.r. نجيب ال X ومنطلع حسب ال s.r.
→ نربع كل X بعامود جديد .
→ * اذا كانت عنا 2 X منضربهم ببعض بعامود جديد
* اذا كانت عنا 3 X ① نضرب الاول بالثاني
② الثاني * الثالث
③ الاول * الثالث .

* اذا كانت عنا 4 X : ① الاول * الثاني
② الثاني * الثالث
③ الثالث * الرابع
④ الاول * الثالث
⑤ الثاني * الرابع .
⑥ الاول * الرابع .

→ Regression جديد
→ Y : Residual squared.
→ X : كل ال X الجاد مع الكوي القديم

→ chi- test :-
~~chi stat~~:
chi ~~...~~ stat : = R square * T ↗ عدد ال obs. الفوقة
chi critical : chiSQ.INV (0.095, [ ]) ↘ عدد ال Parameters بدون ال intercept



linear

A) INTERCEPT INTERPRETATION :

if x equal zero ($) then average predicted y would equal b0 ($)

B) SLOPE INTERPRETATION :

if x increases by 1 (unit) then average predicted y would (increase/ decrease by b1 ($)

ملاحظات keeping other variables fixed /// higher/ lower (dummy variables)

log :

A) INTERCEPT INTERPRETATION :

if x equal 1 (unit) then average predicted y would equal b0 ($)

B) SLOPE INTERPRETATION :

if x increases by 1 % then average predicted y would (increase/ decrease by (b1/100) ($)

exponancial :

A) INTERCEPT INTERPRETATION :

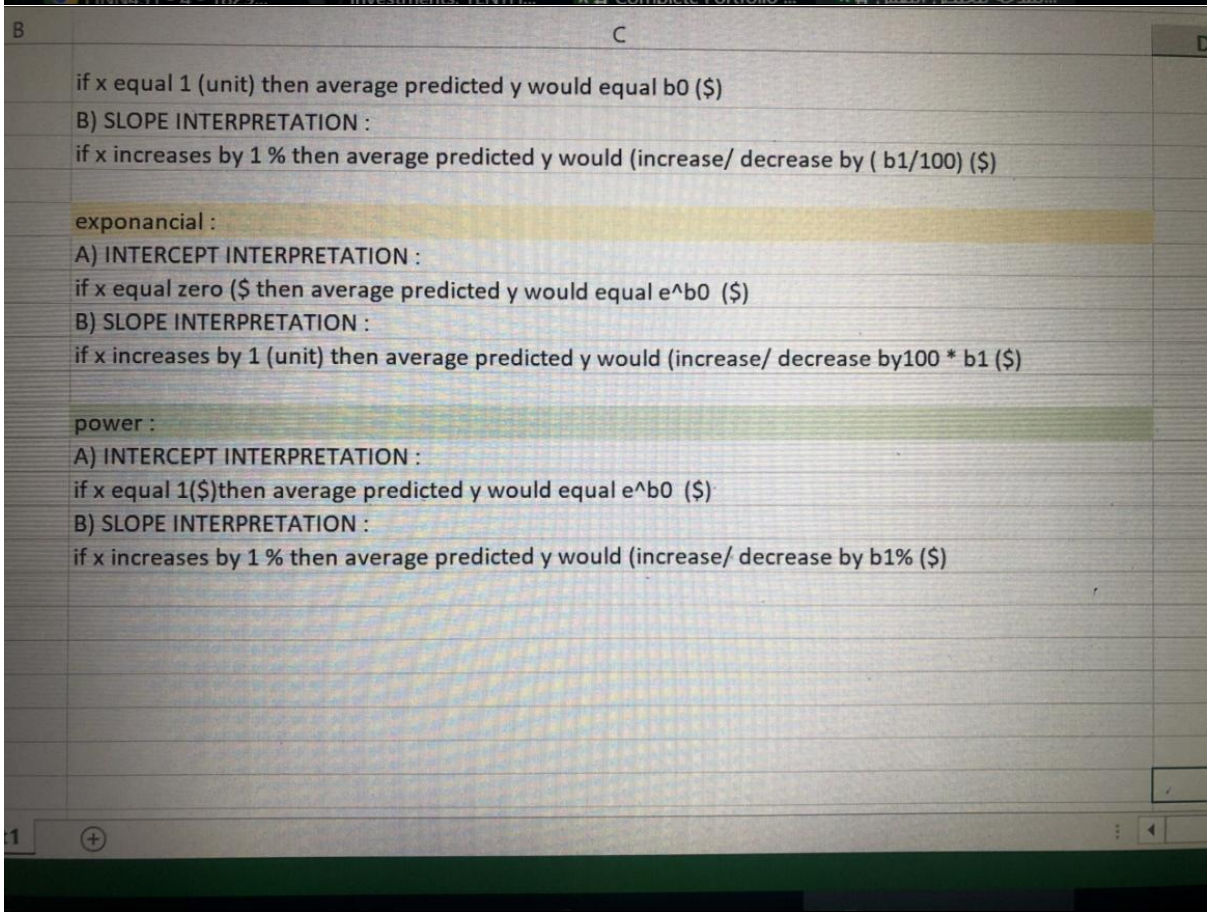
if x equal zero ($ then average predicted y would equal e^b0 ($)

B) SLOPE INTERPRETATION :

if x increases by 1 (unit) then average predicted y would (increase/ decrease by100 * b1 ($)

Sheet1

FINN431 - 4 - 1829... Investments, TENTH... Complete Portfolio ... نموذجة تلخيص التقس...



if x equal 1 (unit) then average predicted y would equal b0 ($)

B) SLOPE INTERPRETATION :

if x increases by 1 % then average predicted y would (increase/ decrease by (b1/100) ($)

exponancial :

A) INTERCEPT INTERPRETATION :

if x equal zero ($ then average predicted y would equal e^b0 ($)

B) SLOPE INTERPRETATION :

if x increases by 1 (unit) then average predicted y would (increase/ decrease by100 * b1 ($)

power :

A) INTERCEPT INTERPRETATION :

if x equal 1($)then average predicted y would equal e^b0 ($)

B) SLOPE INTERPRETATION :

if x increases by 1 % then average predicted y would (increase/ decrease by b1% ($)