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1 . Aggregation

E-mail: Hosseini_safdar@yahoo.com   :   :   *

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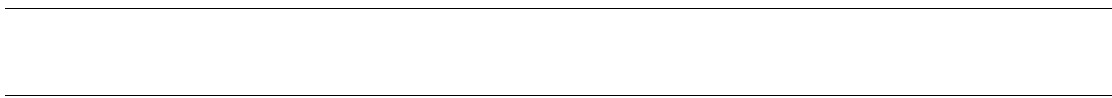.

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1. Specification Error
2. Aggregation Bais
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$$Y_t = b_o + \sum b_j x_j + \lambda(Y_{t-1}) + u_t \qquad ($$

b_j λ

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. SURE

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$$y_{rt} = X_{rt} b_j + u_{rt} \qquad ($$.

$t = ,2... , T \quad r = , ... R$

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SURE

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$$\begin{bmatrix} y_{1t} \\ y_{2t} \\ \vdots \\ y_{rt} \end{bmatrix} = \begin{bmatrix} X_{1t} \cdots 0 \cdots 0 \\ 0 \quad X_{2t} \; 0 \\ \vdots \quad \vdots \quad \vdots \\ 0 \cdots 0 \cdots X_{rt} \end{bmatrix} \begin{bmatrix} \beta_1 \\ \beta_2 \\ \vdots \\ \beta_r \end{bmatrix} + \begin{bmatrix} u_{1t} \\ u_{2t} \\ \vdots \\ u_{rt} \end{bmatrix} \qquad ($$.

y_{rt}

t r ( ) .(:)

r x_{rt}

. u_{rt} t

    (   ) u_{rt} x_{rt} y_{rt} . r

.   ( ) K . $RT*\text{١}$ $RT*K$ $RT*\text{١}$

    (   )

      :   . $k = \sum_{r=1}^{R} K_r$

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          . r

($y_{at} = \sum_{r=1}^{R} Y_{rt}$

     $x_{at} = \sum_{r=1}^{R} x_{rt}$ (   )

     x_{at} y_{at} :

(   )   (

            $$AW_t = b_o + b_1 p_{t-1}^{WB} + b_2 RISK_t + b_3 Trend + b_4 AW_{t-1} + e_t$$

        :   (

$y_{at} = b_a X_{at} + u_{at}$ ($$AB_t = b_. + b_1 Y_{t-1}^b + b_2 P_{t-1}^{bw} + b_3 Trend + b_4 RISK_t + e_t$$

         $$AP_t = b_. + b_1 AP_{t-1} + b_2 Trend + b_3 P_{t-1}^{pj} + e_t$$ (

       .   (

.(   ) R^2 $$AC_t = b_. + b_1 AC_{t-1} + b_2 P_{t-1}^{cf} + b_3 Trend + b_4 RISK_t + e_t$$

 R^2 (

      $$\ln AS_t = b_. + b_1 \ln AS_{t-1} + b_2 \ln P_{t-1}^{sf} + b_3 \ln TR_{t-1} + b_4 \ln RISK_t + e_t$$

           AS_t AC_t AP_t AB_t AW_t

. R^2

         R^2 .

          . AC_{t-1} AW_{t-1} AP_{t-1} AS_{t-1}

           $Trend$ TR

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                P_{t-1}^{pj}

) P_{t-1}^{wb}

. P_{t-1}^{sj} (

(   )   (   ) P_{t-1}^{pj}

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         $RISK_t$

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											R^2 (درصد)
											Adj - R^2
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P_{t-1}^{bw}
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