# Introduction to Econometrics

# Assumptions of the simple linear regression model

Linear stochastic relationship

$$Y_i = \beta_0 + \beta_1 X_i + u_i \quad \text{for } i = 1, 2, ..., n$$

$$\text{dependent variable variable error term}$$

- u is a random variable distributed with

(a) zero mean 
$$E(u_i) = 0$$
 for all i  
(b) constant variance  $Var(u_i) = \sigma_u^2$  for all i

# **Econometrics An Introduction**

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