

MODELO DE REGRESION SIMPLE: SIMPLIFICACION DEL ESTIMADOR  
MINIMO CUADRATICO DE  $\beta_2$

$$\hat{\beta}_2^{\text{MCO}} = (n \sum Y_i X_i - \sum Y_i \sum X_i) / (n \sum X_i^2 - (\sum X_i)^2) = (\sum y_i x_i) / \sum x_i^2$$

¿COMO SE LLEGA DE UNA EXPRESION A OTRA?

$$\hat{\beta}_2^{\text{MCO}} = \frac{\sum x_i y_i}{\sum x_i^2} = \frac{\sum (X_i - \bar{X})(Y_i - \bar{Y})}{\sum (X_i - \bar{X})^2} = \frac{\sum X_i Y_i - \sum X_i \bar{Y} - \sum Y_i \bar{X} + n \bar{X} \bar{Y}}{\sum (X_i^2 + \bar{X}^2 - 2 X_i \bar{X})}$$

MULTIPLICANDO Y DIVIDIENDO EL NUMERADOR POR n

$$\begin{aligned} &= \frac{\sum X_i Y_i - n \bar{X} \bar{Y} - n \bar{Y} \bar{X} + n \bar{X} \bar{Y}}{\sum X_i^2 + n \bar{X}^2 - 2 \bar{X} \sum X_i} = \frac{\sum X_i Y_i - n \bar{X} \bar{Y}}{\sum X_i^2 + n \bar{X}^2 - \cancel{2 \bar{X} \sum X_i}} \\ &= \frac{\sum X_i Y_i - \cancel{n} \frac{\sum X_i}{\cancel{n}} \frac{\sum Y_i}{\cancel{n}}}{\sum X_i^2 - n (\sum X_i / n)^2} = \frac{\sum X_i Y_i - \frac{\sum X_i}{n} \frac{\sum Y_i}{n}}{\sum X_i^2 - n (\sum X_i / n)^2} \\ &= \frac{n \sum Y_i X_i - \sum Y_i \sum X_i}{n \sum X_i^2 - (\sum X_i)^2} \end{aligned}$$