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~~Data - 2.2 - Causal graphs Introducing Time Series~~
~~Analysis and forecasting What is Regression? | SSE,~~
~~SSR, SST | R-squared | Errors (ϵ vs. e) ReBeL -~~
~~Combining Deep Reinforcement Learning and Search~~
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Lecture 4: Dynamic Models and Stationarity in time
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 > 0 , $\text{Prob}(jz nj > ") = 1 n! 0$ as $n ! 1$: So, $\text{plim}zn = 0$. On
the other hand, $E(zn) = ni1 n \notin 0+ 1 n \notin n2 = n$; which
means that $\lim n!1 E(zn) = 1. 2$.

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Solution to Chapter 1 Analytical Exercises

Nov. 25, 2003, Revised Dec. 27, 2003 Hayashi Econometrics Solution to Chapter 2 Analytical Exercises 1. For any $\epsilon > 0$, $\text{Prob}(|z_n| > \epsilon) = 1/n \rightarrow 0$ as $n \rightarrow \infty$. So, $\text{plim} z_n = 0$. On the other hand, $E(z_n) = n^{-1} \cdot 0 + 1/n \cdot n^2 = n$, which means that $\lim_{n \rightarrow \infty} E(z_n) = \infty$. 2. As shown in the hint, $(z_n - \mu)^2 = (z_n - E(z_n))^2 + 2(z_n - E(z_n))(E(z_n) - \mu) + (E(z_n) - \mu)^2$.

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