

« Econométrie »  
Régis Bourbonnais, Dunod, 8<sup>ème</sup> édt., 2011

*Errata*

**Page 24 :**

$$\hat{a}_1 = a_1 + \frac{\sum_{t=1}^{t=n} (x_t - \bar{x})(\varepsilon_t - \bar{\varepsilon})}{\sum_{t=1}^{t=n} (x_t - \bar{x})^2} = a_1 + \frac{\sum_{t=1}^{t=n} (x_t - \bar{x}) \varepsilon_t}{\sum_{t=1}^{t=n} (x_t - \bar{x})^2} \quad [6].$$

$$\hat{a}_1 = a_1 + \frac{\sum_{t=1}^{t=n} (x_t - \bar{x}) \varepsilon_t}{\sum_{t=1}^{t=n} (x_t - \bar{x})^2} \quad [7].$$

**Page 82 :**

On a alors :  $V(e_{t+h}) = V(X_{t+h}^\top(a - \hat{a})) + V(\varepsilon_{t+h})$

**Page 85 :**

$$w_t = \frac{e_t = y_t - \hat{y}_t}{S_e} = \frac{y_t - x_t^\top \hat{a}_{t-1}}{\sqrt{1 + x_t^\top (X_{t-1}^\top X_{t-1})^{-1} x_t}}$$