

ECON 5350 Class Notes  
Chapter 15. Simultaneous Equation Models

## 1 Introduction

Many economic problems involve the interaction of multiple endogenous variables within a system of equations. Estimating the parameters of such a system is typically not as simple as doing OLS equation-by-equation. Issues such as identification (whether the parameters are even estimable) and endogeneity bias are the primary topics in this chapter.

## 2 The Model

The simultaneous system can be written as

$$Y\Gamma + XB = E \tag{1}$$

where the variable matrices are

$$Y_{T \times M} = \begin{bmatrix} Y_{11} & Y_{12} & \dots & Y_{1M} \\ Y_{21} & Y_{22} & & Y_{2M} \\ \vdots & \vdots & \ddots & \vdots \\ Y_{T1} & Y_{T2} & \dots & Y_{TM} \end{bmatrix}; \quad X_{T \times K} = \begin{bmatrix} X_{11} & X_{12} & \dots & X_{1K} \\ X_{21} & X_{22} & & X_{2K} \\ \vdots & \vdots & \ddots & \vdots \\ X_{T1} & X_{T2} & \dots & X_{TK} \end{bmatrix}; \quad E_{T \times M} = \begin{bmatrix} e_{11} & e_{12} & \dots & e_{1M} \\ e_{21} & e_{22} & & e_{2M} \\ \vdots & \vdots & \ddots & \vdots \\ e_{T1} & e_{T2} & \dots & e_{TM} \end{bmatrix}$$

and the coefficient matrices are

$$\Gamma_{M \times M} = \begin{bmatrix} \gamma_{11} & \gamma_{12} & \dots & \gamma_{1M} \\ \gamma_{21} & \gamma_{22} & & \gamma_{2M} \\ \vdots & \vdots & \ddots & \vdots \\ \gamma_{M1} & \gamma_{M2} & \dots & \gamma_{MM} \end{bmatrix}; \quad B_{K \times M} = \begin{bmatrix} \beta_{11} & \beta_{12} & \dots & \beta_{1M} \\ \beta_{21} & \beta_{22} & & \beta_{2M} \\ \vdots & \vdots & \ddots & \vdots \\ \beta_{K1} & \beta_{K2} & \dots & \beta_{KM} \end{bmatrix}$$

Some definitions

- $Y_{t,j}$  is the  $j$ th endogenous variable.
- $X_{t,j}$  is the  $j$ th exogenous or pre-determined variable.

# Advanced Econometric Theory Biological Effects Of Noise

**Marco Casella**



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