

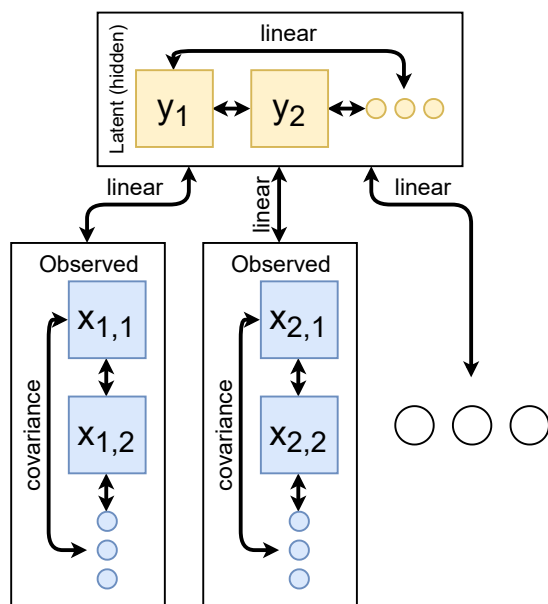
OLS

x linear y

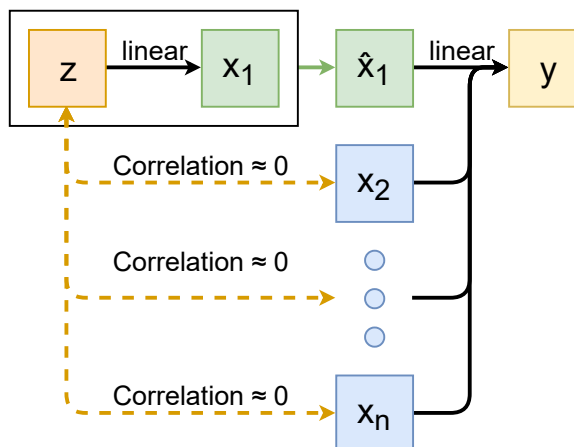
OLS (Multivariate)

x_1 linear y
 x_2 linear
 $\vdots$ linear
 x_n linear

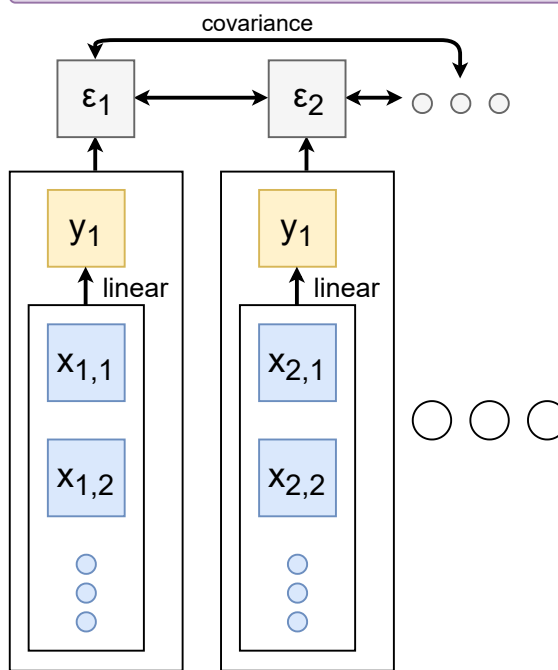
Structural Equations Modeling (SEM)



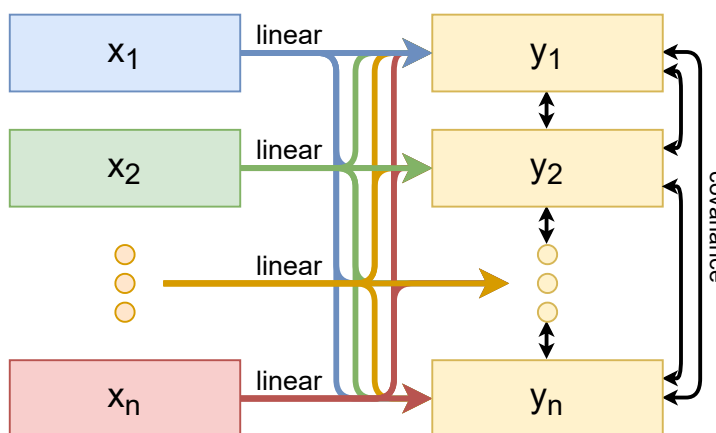
2SLS (2 Stage Least Squares; IV Regression)



Seemingly Unrelated Regression (SUR)



3SLS (Three Stage Least Squares)



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Symbols

y Dependent variable; output

x Independent variable; input

z Instrumental variable; IV

$\hat{x}$ Estimated independent variable

ε Regression error; Residual

n Some finite positive number