

3. SPECIFICATION OF THE ECONOMETRIC MODEL

Mathematical model - *deterministic* relationship between variables

Econometric model - *random* or *stochastic* relationship between variables

$$Y = \beta_1 + \beta_2 X + u$$

$$Y = \beta_1 + \beta_2 X + \varepsilon$$

u or **ε** - disturbance, error term, or random (stochastic) variable
- represents other non-quantifiable, unknown factors that affect Y.

- * measurement errors
- * reporting errors
- * computing errors
- * other influence,

Estimation Of Dynamic Econometric Models With Errors In Variables

J Rink



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