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Y_i^*
 X_i ()

Y_i^* X_i ()
 X_i

Y_i Y_i^* Y_i^*

$$\begin{aligned}
 Y_i^* &= \beta' X_i + u_i & i=1, 2, \dots, n \\
 Y_i &= \beta' X_i + u_i & \text{if } Y_i^* > 0 \\
 Y_i &= 0 & \text{if } Y_i^* \leq 0
 \end{aligned}
 \quad ()$$

SPSS SHAZAM

k×1

Y_i^{*}
Y_i
β
X

k×1

N0

N

N1

u_i

σ²

u_i ≈ N(μ, σ²):

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$$\frac{\partial E(Y^*)}{\partial X_j} = \beta_j$$

$$\frac{\partial E(Y)}{\partial X_j} = \Phi(z) \beta_j$$

Φ(z)

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Log-Likelihood =	/	Wald Test = / R2= /
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