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ص ص [260-239]

استخدام انحدار الحرف والإنتروبي العظمى العامة في تحليل التلوث لمعمل اسمنت
كركوك

**

*

الملخص

(1984-2006).

Variance)

(Condition Index)

(Inflation Factors
(Variance Proprtion)

()

(SAS.9)

Using Ridge Regression & Generalized Maximum Entropy for the Aanalysis of the Environmental Pollution of Kirkuk Cement Factory

ABSTRACT:

This paper specifies econometric model for environmental pollution such as solid waste and gas emissions of Kirkuk cement factory for the

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period (1984-2006) the variables used in the production process, which is electric power, black oil, clay and limestone. We used ridge regression and Generalized Maximum Entropy(GME) to solve the multicollinearity problem,because this problem is appeared between the variables of the model. The multicollinearity diagnostic is done by variance inflation factor,condition index and variance proportions. From the analysis, we obtained the GME as the best estimation with respect to standard error of the parameters and logic. The limestone has the largest influence in solid pollution and the black oil and electric power are the variables which affects gas emissions. The (SAS.9) is used in the statistical analysis.

-:_____

1824

1450

.(2005)		
		1984	
(	181.4)	(	1170248)
1657320)		(152.1)
2006	(966770	
(68.1)	(439355)
478696)		(57.1)
		.(279239
1984			(2006-1984)
	(2000000)	

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(2007) .

-:

(1984-2006) .

-1 -:

1-1 -:

(2001)

(2005) .

2-1 -:

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-
-
-
-
-
-

(2008) .

()



(2007)

3-1

(Collinearity or Multicollinearity)

Linear)

(Unstable)

(Combinations

(2005) (Standard errors)

()

4-1

-(Belsley et al., 1980)

-(VIF) (Variance Inflation Factor) (a

(VIF_J>10 where J=1,2,...,n)

-(VIF_J)

$$VIF = \frac{1}{(1 - R_j^2)} \quad j = 1, 2, \dots, n \quad \dots(1)$$

-:

-: n

x_j

(Coefficient of Determination)

-: R_j²

x_j

-(Condition number) (b)

-:

$$\phi = \sqrt{\frac{\lambda_{\max}}{\lambda_{\min}}} \dots(2)$$

(λ_{\min})

(λ_{\max})

.($\mathbf{X}'\mathbf{X}$)

($\phi > 100$)

($30 \leq \sqrt{\phi} < 100$)

Condition Index or Eigenvalue) (c)

-(Ratio

-:

$$\phi_j = \sqrt{\frac{\lambda_{\max}}{\lambda_j}} \dots(3)$$

.j

-(Variance Proportion) (d)

($\mathbf{X}'\mathbf{X}$)

($\text{Var}(\hat{\beta})$)

(Orthogonal Matrix)

\mathbf{V} ($\mathbf{VD}^2\mathbf{V}'$)

Diagonal)

\mathbf{D} ($\mathbf{X}'\mathbf{X}$)

: $\text{Var}(\hat{\beta})$

(Matrix

$$\text{Var}(\hat{\beta}) = \sigma^2 (\mathbf{X}'\mathbf{X})^{-1} = \sigma^2 \mathbf{VD}^{-2}\mathbf{V}' \dots(4)$$

-:

$\text{Var}(\hat{\beta})$

$$p_{ji} = \frac{\sigma^2 v_{ij}^2 / \lambda_j}{\text{Var}(\hat{\beta}_i)} \dots (5)$$

$(\mathbf{X}'\mathbf{X})^{-1}$ v_{ij} $(\mathbf{V}\mathbf{D}^2\mathbf{V}')^{-1}$ σ^2

(λ_j) $(\hat{\beta}_i)$
 .(Interiligator, Bodkin & Haiso, 1996)

-(Ridge Regression) 5-1

(OLS) (Ordinary Least Squares)

$$\hat{\mathbf{Y}} = \mathbf{X}\mathbf{b} + \mathbf{e} \dots (6)$$

$(\mathbf{N} \times 1)$ $\hat{\mathbf{Y}}$
 $(\mathbf{N} \times \mathbf{K})$ \mathbf{X}
 $\text{Var}(\mathbf{e}) = \mathbf{I}\sigma^2$ $E(\mathbf{e}) = 0$ $(\mathbf{N} \times 1)$ \mathbf{e}
 (OLS) $(\mathbf{K} \times 1)$ \mathbf{b}

$$\hat{\mathbf{b}} = (\mathbf{X}'\mathbf{X})^{-1} \mathbf{X}'\mathbf{Y} \dots (7)$$

$(\hat{\mathbf{b}})$

Mean Square) (2005) (bias) $(\mathbf{X}'\mathbf{X})$

(OLS) (Jaynes 1957) (GME)

(Outliers)

(noices)

(robustness)

(GME)

(Support Points)

(OLS)

-(Eruygur,2005)

$y=XB+e$... (11)

(re-formulation) (GME)

(re-parameterization)

((piori Information))

P_{km} (Z_{km})

-()

$$\beta_k = \sum_{m=1}^M Z_{km} P_{km} \quad \text{for } k = 1,2,\dots,K \quad \text{where } M \geq 2 \quad \dots(12)$$

-:

$$\beta = ZP = \begin{bmatrix} z'_1 & 0 & \dots & 0 \\ 0 & z'_2 & \dots & 0 \\ \cdot & \cdot & \cdot & \\ \cdot & \cdot & \cdot & \\ \cdot & \cdot & \cdot & \\ 0 & 0 & \dots & z'_k \end{bmatrix} \begin{bmatrix} p_1 \\ p_2 \\ \cdot \\ \cdot \\ \cdot \\ p_k \end{bmatrix} \dots(13)$$

(Z) (β)
 (P) (KxKM)
 M (P'_k)
 M

$$z'_k \quad P'_K = [p_{k1}, p_{k2}, \dots, p_{kM}]$$

$$Z'_K = [z_{k1}, z_{k2}, \dots, z_{kM}]$$

(sign)

M=5

(Scalar) C $Z'_K = [-C, -C/2, 0, C/2, C]$

-(Eruygur,2005)

$$e_i = \sum_{j=1}^J v_{ij} w_{ij} \text{ for } i = 1, 2, \dots, n \text{ where } j \geq 2 \dots(14)$$

[0,1] (Golan et al., 1996)

Uniform) $V'_i = [v_{i1}, v_{i2}, \dots, v_{ij}]$ (Distribution

(W_i = [w_{i1}, w_{i2}, \dots, w_{ij}]' where j ≥ 2)

-(14)

$$\mathbf{e} = \mathbf{V}\mathbf{W} = \begin{bmatrix} v_1' & 0 & \dots & 0 \\ 0 & v_2' & \dots & 0 \\ \cdot & \cdot & \cdot & \cdot \\ \cdot & \cdot & \cdot & \cdot \\ \cdot & \cdot & \cdot & \cdot \\ 0 & 0 & & v_N' \end{bmatrix} \begin{bmatrix} w_1 \\ w_2 \\ \cdot \\ \cdot \\ \cdot \\ w_N \end{bmatrix} \dots(15)$$

(V) (N×1)
(e)
(W) (N×NJ)

$((J \geq 2))$
 $(j=5)$

$$(\sigma) \quad v_i' = (-3\sigma_y, -1.5\sigma_y, 0, 1.5\sigma_y, 3\sigma_y)$$

(σ) (e) (standard deviation)

-(Eruygur,2005)

(6)

$$\mathbf{y} = \mathbf{X}\mathbf{Z}\mathbf{p} + \mathbf{V}\mathbf{w} \dots(16)$$

-:

$$\mathbf{p}, \mathbf{w} \quad \mathbf{y}, \mathbf{X}, \mathbf{Z}, \mathbf{V}$$

$$-: \quad (\mathbf{H}(\mathbf{P}, \mathbf{W}) = -\mathbf{p} \cdot \ln \mathbf{p} - \mathbf{w} \cdot \ln \mathbf{w})$$

$$\left. \begin{aligned} \mathbf{y} &= \mathbf{X}\mathbf{Z}\mathbf{p} + \mathbf{V}\mathbf{w} \\ \mathbf{1}_K &= (\mathbf{I}_K \otimes \mathbf{1}'_M)\mathbf{p} \\ \mathbf{1}_T &= (\mathbf{I}_T \otimes \mathbf{1}'_J)\mathbf{w} \end{aligned} \right\} \dots(17)$$

-:

$$\mathbf{J} \quad \mathbf{M} \quad \mathbf{T} \quad \mathbf{k} \quad -: \mathbf{1}_J, \mathbf{1}_M, \mathbf{1}_T, \mathbf{1}_K$$

(Kronecker product) -: ⊗

(Identity matrix) -: $\mathbf{I}_k, \mathbf{I}_T$

Lagrangeian) (17)

-: (method)

$$\xi = H(p, w) + \lambda' [y - XZp - Vw] + \theta' [1_k - (I_k \otimes 1'_M)p] + \dots(18)$$

$$T' [1_T - (I_T - (I_T - (I_T \otimes 1'_J)w)]$$

(Lagrangian multipliers) λ, θ, T

(T × 1, K × 1, T × 1)

(p, λ, θ, T) (18)

-: (Wu, 2009)

$$\hat{p}_{km} = \frac{\exp(z_{km} X'_k \hat{\lambda})}{\Omega_k(\hat{\lambda})} \dots(19)$$

$$\hat{w}_{tj} = \frac{\exp(v_{tj} \hat{\lambda})}{\Psi_t(\hat{\lambda})} \dots(20)$$

$$\Psi_t(\hat{\lambda}) = \sum_{j=1}^J \exp(v_{tj} \hat{\lambda})$$

$$\Omega_k(\hat{\lambda}) = \sum_{m=1}^M \exp(z_{km} X'_k \hat{\lambda})$$

$$-: (X') \quad (16)$$

$$X' y = X' XZp + X' Vw \dots(21)$$

$$-: (\hat{p}, \hat{w}) \quad (p, w)$$

$$X' y = X' XZ\hat{p} + X' V\hat{w} = X' X\hat{\beta} + X' \hat{e} \dots(22)$$

-:

$$\hat{\beta}_{GME} = (X' X)^{-1} X' y - (X' X)^{-1} X' \hat{e} = (X' X)^{-1} X' (y - \hat{e}) \dots(23)$$

-: _____ -2

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(

(2006-1984)

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⁰400 ⁰1400
 (

)

(

()

-:

$$\hat{Y}_1 = a_0 + a_1X_1 + a_2X_2 + a_3X_3 + a_4X_4 \quad \dots(24)$$

$$\hat{Y}_2 = b_0 + b_1X_1 + b_2X_2 + b_3X_3 + b_4X_4 \quad \dots(25)$$

-:

-: \hat{Y}_2, \hat{Y}_1

: X_1

-:(b_0-b_4) (a_0-a_4)

-: 1-2

(1)

)

(

(30.1 15580 15812)
 (100%) (R²) (2) (35.88%)

:(1)

Model	Variables	DF	Parameter Estimate	Standard Error	t Value	Pr > |t|	VIF
\hat{Y}_1	Intercept	B ⁽⁸⁾	-0.36089	0.10793	-3.34	0.0034	
	X ₁	B	0.09114	0.11318	0.81	0.4306	15812
	X ₂	B	-0.11413	0.13383	-0.85	0.4044	15580
	X ₃	B	0.03750	6.21041E-7	60383.1	<.0001	30.1
	X ₄		.	.	.	.	.
\hat{Y}_2	Intercept	B	1678.58	111.013	15.12	<.0001	0.0
	X1	B	-67.68	116.414	-0.58	0.5678	15812
	X2	B	73.12	137.656	0.53	0.6014	15580
	X3	B	0.00043	0.00063	0.68	0.5073	30.1
	X4	0	0.00	.	.	.	.

(B) (*)

(x₄)

(x₃,x₄)

:(2)

Source	DF	Sum of Squares	Mean Square	F Value	Pr > F
\hat{Y}_1 Model	3	10280567424	3426855808	3.66E10	<.0001

	Error	19	1.77969	0.09367		
	Corrected Total	22	10280567426	Root MSE	0.30605	
\hat{Y}_2	Model	3	1053463	351154	3.54	0.0343
	Error	19	1882807	99095		
	Corrected Total	22	2936270	Root MSE	314.79374	
				R-Square	0.3588	
				Adj R-Sq	0.2575	

(3)

(2154216)

(1E-12)

(0.00001219)

(616.975)

:(3)

Collinearity Diagnostics			
variables	Number	Eigenvalue	Condition Index
\hat{Y}_1	1	4.64065	1.00000
	2	0.34554	3.66473
	3	0.01380	18.33613
	4	0.00001219	616.975
	5	1E-12	2154216
\hat{Y}_2	1	4.64065	1.00000
	2	0.34554	3.66473
	3	0.01380	18.33613
	4	0.00001219	616.975
	5	1E-12	2154216

(x_4, x_3) (4)

(30) (2154216) (1E-12)

(x_4, x_3)

(0.99812, 0.99807)

(x_2, x_1)

(616.975)

(0.00001219)

(4)

Variables	Number	Intercept	X ₁	X ₂	X ₃	X ₄
\hat{Y}_1	1	0.01126	0.0000011	0.00000113	9.0853E-14	9.0853E-14
	2	0.83431	0.0000017	0.00000180	3.0905E-13	3.0905E-13
	3	0.11235	0.0004513	0.00047257	3.4165E-11	3.4165E-11
	4	0.02056	0.99807	0.99812	1.0400E-12	1.0527E-12
	5	0.02152	0.00148	0.00140	1.00000	1.00000
\hat{Y}_2	1	0.01126	0.0000011	0.00000113	9.0853E-14	9.0853E-14
	2	0.83431	0.0000017	0.00000180	3.0905E-13	3.0905E-13
	3	0.11235	0.0004513	0.00047257	3.4165E-11	3.4165E-11
	4	0.02056	0.99807	0.99812	1.0400E-12	1.0527E-12
	5	0.02152	0.00148	0.00140	1.00000	1.00000

-:

2-2

:

(k)

) (0.01)

k

(10)

(k)

((0 ≤ k ≤ 0.1)

(5)

(VIF)

(t)

(VIF)

(K)

.(4-1)

(3) (1)

) (K=0)

(K)

"

((OLS)

(K=0.01)

(VIF)

(0.01)

(4) (2)

(\hat{Y}_2, \hat{Y}_1)

(K=0.06)

(1%)

(5)

(1.54)

(1.76)

(x_4, x_3)

:(5)

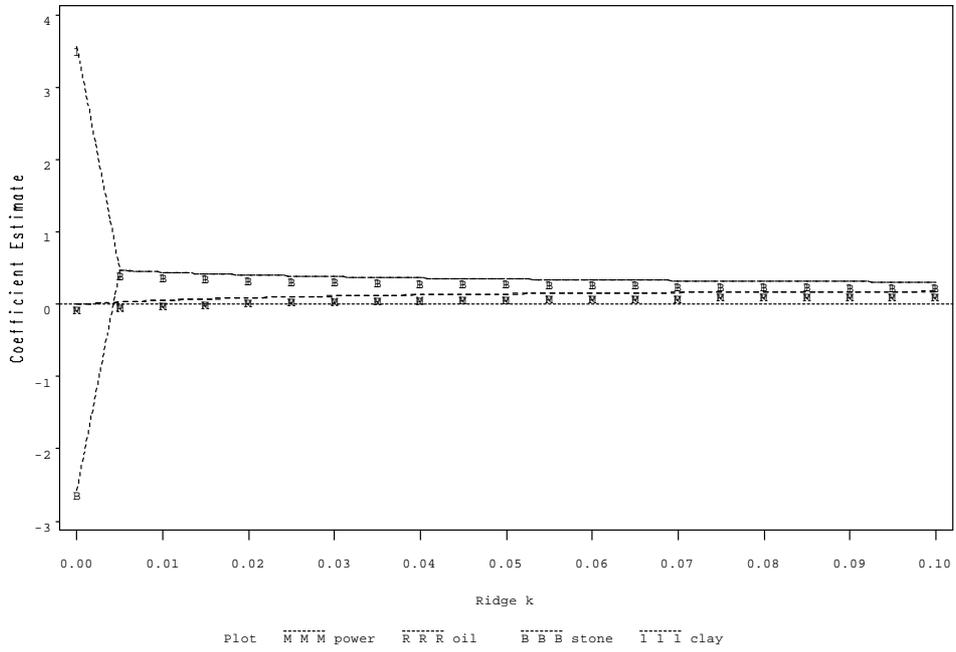
Model	Variables	K	Parameter Estimate	Standard Error	t Value	Pr > |t|	VIF
\hat{Y}_1	Intercept	0.6	-298.799	478.755	-0.624	0.01	-
	X ₁		46.42	4.31	10.77	0.01	1.02
	X ₂		54.80	5.21	10.51	0.01	1.05
	X ₃		0.01266	0.00054	23.44	0.01	1.03
	X ₄		0.02170	0.00093	23.33	0.01	1.03
\hat{Y}_2	Intercept	0.6	1645.84	108.28	15.2	0.01	-
	X1		-1.54	0.97	-1.58	*	1.02
	X2		-1.76	1.18	-1.49	*	1.05
	X3		0.00	0.00	0.00	*	1.03
	X4		0.00	0.00	0.00	*	1.03

.(5%)

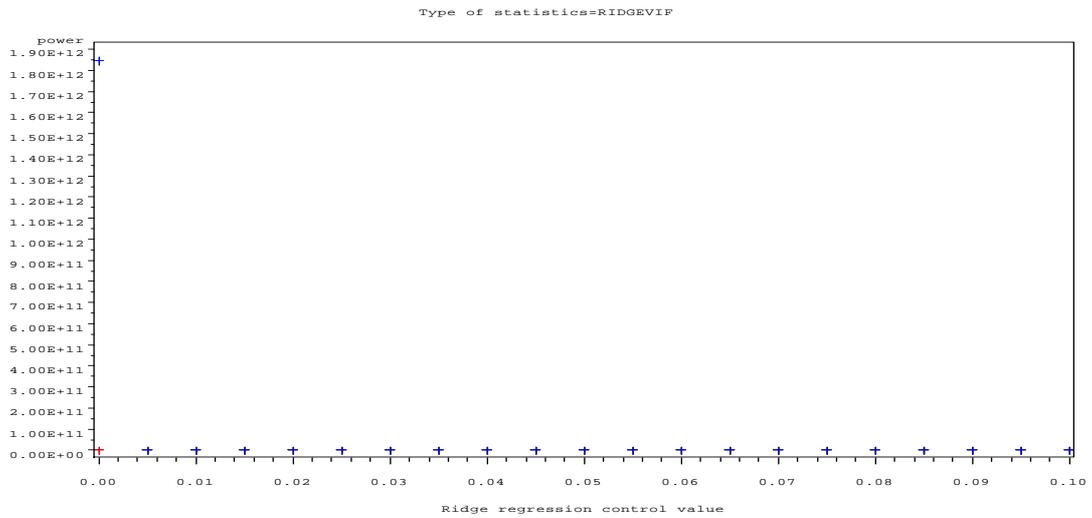
(*)

(1)

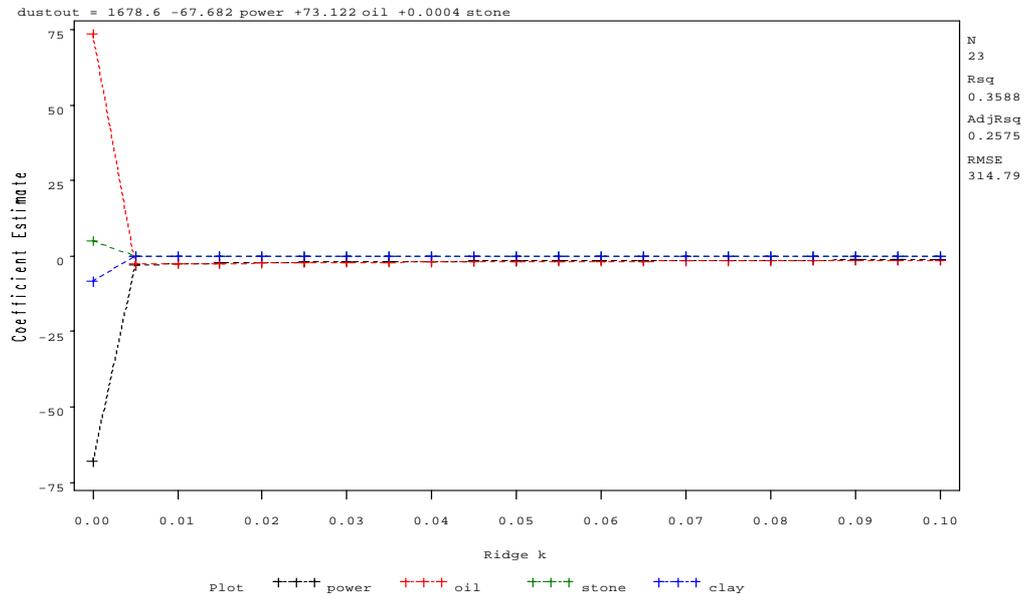
ridge regression



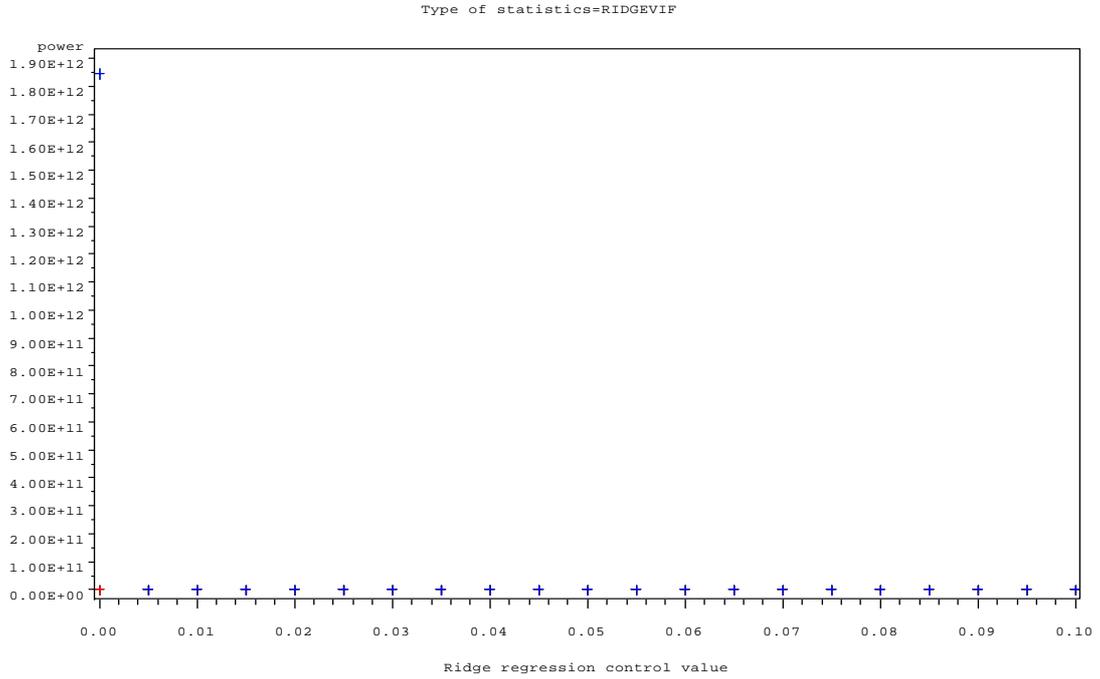
(2)



(3)



:(4)



3-2

—:—

.(6)

(0.01)

(6)

(0.0003)

(3.51E-12) (0.033202) (0.000365)

(1.03E-6) (4.71) (4.189)

(5.54E-14)

:(6)

		Variable	Estimate	Std Err	t Value	Approx Pr > |t|
Entropy (7.812875)	\hat{Y}_1	Intercept	7.05E-6	1.93E-7	36.52	0.01
		X₁	0.0003	8.24E-6	36.40	0.01
		X₂	0.000365	0.000010	36.5	0.01
		X₃	0.033202	0.000754	44.05	0.01
		X₄	3.51E-12	9.65E-14	36.37	0.01
Entropy (8.04708)	\hat{Y}_2	Intercept	1.268	0.3027	4.189	0.01
		X₁	4.189	1.001	4.184	0.01
		X₂	4.71	1.12	4.205	0.01
		X₃	1.03E-6	2.47E-7	4.290	0.01
		X₄	5.54E-14	1.32E-14	4.196	0.01

-: _____

-:

.1

.2

(1%)

.3

(1%)

-: _____

.1

:(7)

2006-1984

	()	()	()	()	()	()
1984	884	62149	966770	1657320	152.1	181.4
1985	920	70623	1098595	1883306	212.4	253.2
1986	968	50614	787333	1349714	159.3	189.9
1987	971	17302	269157	461412	83.9	99.1
1988	1018	40311	627071	1074979	132.1	158.6
1989	984	60222	936797	1605938	167.1	199.3
1990	1031	58628	911998	1563425	168.6	200.1
1991	1154	598	9304	15949	20.3	24.2
1992	1254	11259	175141	300241	35.1	42.9
1993	1350	7420	115424	197870	30.1	36.9
1994	1356	8027	124876	214073	25.7	30.6
1995	1339	5866	91260	156446	11.2	13.3
1996	1380	5055	78636	134804	16.8	19.1
1997	1763	7443	115788	198493	26.2	31.2
1998	1913	7676	119405	204695	21.0	25.1
1999	1854	15490	240970	413092	47.9	57.0
2000	2040	24242	377108	646470	64.3	76.8
2001	1947	25587	398034	682344	82.8	98.7
2002	1592	35421	551008	944585	112.8	134.3
2003	1734	12027	187093	320730	35.8	42.7
2004	1350	11625	180841	310013	27.1	33.3
2005	1602	12782	198841	340870	48.6	57.1
2006	1556	17951	279240	478697	57.1	68.1

:(2007):

-:_____

- .1 (2005) "
 - .2 (2008) "
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 - .3 (2007) "
(
 - .4 (2005) "
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 - .5 (2005) "
 - .6 (2001) "
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