

答案:

$$Y_i = \beta_0 + \beta_1 X_i + \varepsilon_i, \quad \varepsilon_i \sim \text{iid } N(0, \sigma^2), \quad i=1, \dots, 2N$$

The estimators of β_0 and β_1 can be calculated using the following formula:

$$\begin{aligned}\hat{\beta}_1 &= \frac{2N \sum_{i=1}^{2N} X_i Y_i - \sum_{i=1}^{2N} X_i \sum_{i=1}^{2N} Y_i}{2N \sum_{i=1}^{2N} X_i^2 - \left(\sum_{i=1}^{2N} X_i \right)^2} \\ &= \frac{2N \left(\sum_{i=N+1}^{2N} Y_i - \sum_{i=1}^N Y_i \right)}{2N \cdot 2N} \\ &= \frac{\sum_{i=N+1}^{2N} Y_i - \sum_{i=1}^N Y_i}{2N}\end{aligned}$$

$$\begin{aligned}\hat{\beta}_0 &= \bar{Y} - \hat{\beta}_1 \bar{X} \\ &= \frac{\sum_{i=1}^{2N} Y_i}{2N} - \frac{\sum_{i=N+1}^{2N} Y_i - \sum_{i=1}^N Y_i}{2N} \times 0 \\ &= \frac{\sum_{i=1}^{2N} Y_i}{2N}\end{aligned}$$

解题思路：一元线性回归方程的参数最小二乘估计公式如下

$$\begin{cases} \hat{\beta}_1 = \frac{n \sum_{i=1}^n x_i y_i - \sum_{i=1}^n x_i \sum_{i=1}^n y_i}{n \sum_{i=1}^n x_i^2 - \left(\sum_{i=1}^n x_i \right)^2} \\ \hat{\beta}_0 = \bar{y} - \hat{\beta}_1 \bar{x} \end{cases}$$

且已知 x 的指示函数，可知 $\sum_{i=1}^n x_i = 0$

因此已知 Y 和 x 的观测值，即可求出参数的最小二乘估计值。

(因为题目中未给出 Y 的观测值，因此 β_0 和 β_1 无法得到具体数值，请确认题目是否缺条件)