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چکیده

R21,C81 :JEL

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$$D = f(P_1, P_2, \dots, P_n, I, T)$$

I P_n P_2 P_1
 T

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(Hedonic)

$$Z \quad X \quad B_{ij} \quad i \quad B_{ij} \\ B \quad Z = BX$$

$$\begin{aligned} \text{MAX} : U &= U(z_1, z_2, \dots, z_n) \\ \text{s.t.} : Z &= BX \\ y &= \sum p_i x_i \end{aligned}$$

¹ Lancaster

p

y

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○

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$$Z_i = f_i(P_i, Y)$$

P_i

Y

i

Z_i

:

$$P_i \cdot H_{ij} = F_i(Z_1, Z_2, \dots, Z_n, Y_n)$$

Bover &).

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(Pilar (2001)

$$P = P(Z_1, Z_2, \dots, Z_n)$$

P Z

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Rosen
² Zviriliches

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$$U = U(X, z_1, z_2, \dots, z_n, K) \quad :$$

$$X \quad (z_1, z_2, \dots, z_n) \quad K$$

$$Y = X + P(Z)$$

$$L = U(X, z_1, \dots, z_n, K) + \lambda(Y - X - P(Z))$$

F.O.C :

$$\frac{\partial L}{\partial X} = \frac{\partial U}{\partial X} - \lambda = 0 \rightarrow \frac{\partial U}{\partial X} = U_x = \lambda$$

$$\frac{\partial L}{\partial z_i} = \frac{\partial U}{\partial z_i} - \lambda \frac{\partial P(Z)}{\partial z_i} = 0 \rightarrow \frac{\partial U}{\partial z_i} = U_{z_i} = U_x \cdot \frac{\partial P(Z)}{\partial z_i}$$

$$\frac{\partial L}{\partial \lambda} = Y - X - P(Z) = 0$$

$$\frac{\partial P(Z)}{\partial z_i} = P(z_i) = \frac{U_{z_i}}{U_x}$$

Pz_i

i

U_{z_i}

U_x

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$$P_{z_i} = f(z_i, Y, K)$$

$$i = 1, 2$$

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$$R = R(z_1, z_2, \dots, z_n)$$

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(R)

: (z_i)

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¹ Haugh and Kratz

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¹ BOX-COX

² Dockeci

³ Onder

⁴ Yavas

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$$V = \beta_0 + \beta_1 X_1 + \beta_2 X_2 + \varepsilon$$

$$R = \alpha_0 + \alpha_1 Y_1 + \alpha_2 Y_2 + \mu$$

V

R

X_1, Y_1

X_2, Y_2

$\alpha_1, \beta_1, \alpha_2, \beta_2$

ε, μ

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$$P = P(Z, R, T,)$$

$$Z = Z(z_1, z_2, \dots, z_n)$$

$$R = R(R_1, R_2, \dots, R_n) .$$

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$$T = T(T_1, T_2, \dots, T_n)$$

(..)

(PH)

(Ala ()

(Aub ()

(Lif)

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- ¹ Price house.
 - ² Area land residential unit.
 - ³ Area building residential unit.
 - ⁴ Lifetime residential unit.

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(Equ)

(..)

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(Nro

(Ded)

¹ Number room.

² Distance of station education.

(Dce)

(Dst)

(Acrc)

(Acrb)

Acra)

(Dpa)

((Dho

¹ Distance of city center.
² Distance of street.
³ Distance of park.
⁴ Distance of hospital.

$$Dz_i = z_i = f(Y, P(z_i), K)$$

z_i i

Dz_i

$$Dz_i = \ln(z_i) = \beta_0 + \beta_1 \ln(Y) + \sum_{h=2}^r \beta_h \ln(P(z_h)) + \sum_{s=r+1}^m \beta_s \ln(K_s) + \varepsilon_i$$

K

Y i

$P(z_i)$ i

z_i

$P(z_h)$

Y

K_s h

(AGP)

(NPH)

¹ Age personal.

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$$\ln(AUB) = \alpha_0 + \alpha_1 \ln(Y) + \alpha_2 \ln(NPH) + \alpha_3 \ln(AGP) + \sum_1$$

$$\ln(ALA) = \alpha_0 + \alpha_1 \ln(Y) + \alpha_2 \ln(NPH) + \alpha_3 \ln(AGP) + \sum_2$$

$$\ln(NRO) = \alpha_0 + \alpha_1 \ln(Y) + \alpha_2 \ln(NPH) + \alpha_3 \ln(AGP) + \sum_3$$

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¹ Number personal house land.

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AR(1)

0/000	/	0/000	/		(C)
0/000	/	0/000	/		(ALA)
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		/	/		(LIF)
		/	/		(TB)
/	/	/	/		(DCE)
/	/	/	/		(DST)
		/	/		(DHO)
		/	/		(DED)
/	/	/	/		(DPA)
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MA(1)

AR(1)

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0/000	/	/	/	/	/	() (AGP)
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/	/	/	/	/	/	\overline{R}^2
/	/	/	/	/	/	F
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