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[OLS Estimator. ” In particular, the expression for  \$\hat{\beta}\_1\$  is now  \$\hat{\beta}\_1 = \frac{\sum \(X\_i - \bar{X}\)\(Y\_i - \bar{Y}\)}{\sum \(X\_i - \bar{X}\)^2}\$ , so that  \$var\(\hat{\beta}\_1\) = \frac{\sigma^2}{\sum \(X\_i - \bar{X}\)^2}\$ , and the term](#)

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solutions chapter 4

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Answers

4 Stock/Watson - Introduction to Econometrics - Second Edition (c) Table 2.2 shows  $\Pr(0, 0) \dots$  Solutions to Exercises in Chapter 2 5 To compute the kurtosis, use the formula from exercise 2.21: ... means that the third moment is zero. (c) ...

Solutions to Exercises

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