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~~OLS Estimator." In particular, the expression for  $\hat{\beta}_1$  is now  $\hat{\beta}_1 = \frac{\sum (X_i - \bar{X})(Y_i - \bar{Y})}{\sum (X_i - \bar{X})^2}$  ui, so that  $\text{var}(\hat{\beta}_1) = \frac{\sigma^2}{\sum (X_i - \bar{X})^2}$  . 3  $\text{var}[(X_i - \bar{X})u_i]$ , and the term~~

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~~solutions chapter 4~~

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~~Answers~~

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