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all of the X_i 's are used (although some are used for the wrong values of Y_j), = , and .Also,

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answer follows the derivations in Appendix 4.3 in “ Large-Sample Normal Distribution of the OLS Estimator. ” In particular, the expression for $\hat{\beta}_1$ is now $\hat{\beta}_1 = \frac{\sum (X_i - \bar{X})(Y_i - \bar{Y})}{\sum (X_i - \bar{X})^2} = \beta_1 + \frac{\sum (X_i - \bar{X})u_i}{\sum (X_i - \bar{X})^2}$, so that $\text{var}(\hat{\beta}_1) = \frac{1}{\sum (X_i - \bar{X})^2} \text{var}[\sum (X_i - \bar{X})u_i]$, and the term

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that the survey is a random draw from a
population with $p = 0.11$.

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distribution function for Y Outcome

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(number of heads) $Y = 0$ $Y = 1$ $Y = 2$

probability 0.25 0.50 0.25 (b) Cumulative
probability distribution function for Y

Outcome (number of heads) $Y < 0$ $Y < 1$ $Y < 2$
Probability 0 0.25 0.75

1.0 (c) $\mu_Y = () (0 \ 0.25) (1 \ 0.50) (2 \ 0.25)$

1.00 $EY = x + x + x =$

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Econometrics, 3e 65 EXERCISE 4.5 (a) If
we multiply the x values in the simple linear
regression model $y = \beta_0 + \beta_1 x + \epsilon$ by 10,

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journals such as the Journal of Applied Econometrics and the Journal of Business & Economic Statistics. Some of these have been used in recent textbooks, among them Baltagi (2002), Davidson and MacKinnon (2004), Greene (2003), Stock and Watson (2007), and Verbeek (2004).

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