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in Appendix 4.3 in “ Large-Sample Normal Distribution  
of the OLS Estimator. ” In particular, the expression for  
 $\hat{\beta}_1$  is now  $\hat{\beta}_1 = \frac{\sum (X_i - \bar{X}) u_i}{\sum (X_i - \bar{X})^2}$ , so that  $\text{var}(\hat{\beta}_1) = \frac{1}{\sum (X_i - \bar{X})^2} \cdot 3$   
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Chapter 8

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