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OLS Estimator: In particular, the expression for v_i is now $v_i = (X_i - \mu_X)u_i$, so that $\text{var}(v_i) = \kappa \cdot 3 \cdot \text{var}[(X_i - \mu_X)u_i]$, and the term κ

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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) ... 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) ...

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