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1-6 with a brief explanation. 1. Suppose the model of interest is  $Y_i = \beta_0 + \beta_1 X_{1i} + \beta_2 X_{2i} + u_i$ , where  $E(u|X)=0$  and  $E(u^2|X)=\sigma^2$  and  $X_1$  and  $X_2$  are uncorrelated in your sample. Will the bivariate regression of  $Y$  on  $X_i$  have the same coefficient estimate and standard ...

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Question 7: Short Answers (30 points)

Answer parts 1-6 with a brief  
explanation. 1. Suppose the model of  
interest is  $Y_i = \beta_0 + \beta_1 X_{1i} + \beta_2 X_{2i} + u_i$ ,  
where  $E(u_i|X_i) = 0$  and  $E(u_i^2|X_i) = \sigma^2$  and  $X_1$   
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