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16 Stock/Watson □ Introduction to Econometrics, Third Edition. 4.13. The answer follows the derivations in Appendix 4.3 in "Large-Sample Normal Distribution of the OLS Estimator." In particular, the expression for i is now $i = (X_i - \bar{X}) u_i$, so that $\text{var}(i) = \text{var}[(X_i - \bar{X}) u_i]$, and the term

AN INTRODUCTION TO ECONOMETRICS

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