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marks): A researcher  
is considering two  
regression  
specifications to esti-  
mate the relationship  
between a variable  
 $X$  and a variable  $Y$ ;

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points) Question 7:  
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1-6 with a brief  
explanation. 1.

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interest is  $Y_i = \beta_0 + \beta_1$   
 $X_{1i} + \beta_2 X_{2i} + u_i$ ,

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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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regressions (1.4) and (1.5), and making use of the expressions for the OLS estimators of the intercept and slope coefficient in a simple regression model, demonstrate that  $b_1 = 0$  and that  $b_2 = \beta_2$ . (4 points)

Comparing regressions (1.4) and (1.5), demonstrate

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