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9.13. (a) . Because all of the  $X_i$ 's are used (although some are used for the wrong values of  $Y_j$ ),  $=$  , and .Also,

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The answer follows

the derivations in

Appendix 4.3 in

“ Large-Sample

Normal Distribution

of the. OLS

Estimator. ” In

particular, the

expression for  $\hat{\beta}_i$  is

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now  $i = (X_i - \mu_X) u_i$ , so that  
 $\text{var}(u_i) = .3$   
 $\text{var}[(X_i - \mu_X)u_i]$ ,  
and the term

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3.7. The null hypothesis is that the survey is a random draw from a population with  $p = 0.11$ .

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(a) The estimated gain from being in a small class is 13.9 points. This is equal to approximately 1/

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of the standard deviation in test scores, a moderate increase. (b) The t-statistic is 13.25556, act  $t =$  which has a p-value of 0.00. Thus the null hypothesis is

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Probability

distribution function  
for  $Y$  Outcome

(number of heads)

$Y = 0$   $Y = 1$   $Y = 2$

probability 0.25

0.50 0.25 (b)

Cumulative

probability

distribution function  
for  $Y$  Outcome

(number of heads)

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$Y < 0$   $Y < 1$   
 $Y < 2$   $Y < 2$   
Probability 0 0.25  
0.75 1.0 (c)  $\mu Y =$   
( ) (0 0.25) (1  
0.50) (2 0.25)  
1.00  $EY = x + x +$   
 $x =$

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(a) If we multiply  
the  $x$  values in the  
simple linear  
regression model  $y$   
 $= \beta_0 + \beta_1 x + e$  by  
10,

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