

Always.

Since we know $\hat{y}_n = \hat{\beta}_0 + \hat{\beta}_1 X_n$ and $y_n = \beta_0 + \beta_1 X_n + \epsilon_n$.

$$\begin{aligned} \text{then } \sum_{n=1}^N y_n &= \sum_{n=1}^N (\beta_0 + \beta_1 X_n + \epsilon_n) \\ &= \sum_{n=1}^N (\hat{y}_n) + \sum_{n=1}^N \epsilon_n \end{aligned}$$

Since ϵ_n is normal and mean is equal 0.

$$\text{So } \sum_{n=1}^N y_n = \sum_{n=1}^N \hat{y}_n$$