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38 Stock/Watson - Introduction to Econometrics - Second Edition (c) The expected difference between Juanita and Jennifer is $(X_5, \text{Juanita} - X_5, \text{Jennifer}) \times \beta_5 + (X_6, \text{Juanita} - X_6, \text{Jennifer}) \times \beta_6 = -\beta_5 + \beta_6$. A 95% confidence interval could be constructed using the general methods discussed in Section 7.3.

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