Microeconometria. Universidad Autonoma Chapingo
$$b = \beta + (x'x)^{-1}x'\xi$$

$$E(b) = E(\beta) + E((x'x)^{-1}x'\xi)$$

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$$E(\xi|x) = 0$$

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$$E(x'\xi) - E(x'\xi|x) = E_x[x'\xi|\xi] = 0$$

$$Cov(x,\xi) = E(x'\xi) - E(x)E(\xi) = 0$$