

$$\text{plim } \hat{\beta} = \frac{\text{cov}(x, y)}{\text{var}(x)} = \frac{\beta \text{var}(x) + \gamma \text{cov}(x, q)}{\text{var}(x)}$$

$$\text{plim } \hat{\beta} = \beta + \gamma \frac{\text{cov}(x, q)}{\text{var}(x)}$$

$$\text{cov}(x, y) = \beta \text{var}(x) + \gamma \text{cov}(x, q)$$

$$b_{MCO} \sim N(\beta, \sigma^2 (X'X)^{-1})$$



homoscedasticidad

$$b_{MCO} \sim N\left[\beta, \sigma^2 (X'X)^{-1} (X'WX) (X'X)^{-1}\right]$$

heteroscedasticidad