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©2018 Pearson Education, Inc. 18.1. (a) Suppose there are n observations. Let b_1 be an arbitrary estimator of b_1 . Given the estimator b_1 , the sum of squared errors for the given regression model is the restricted least squares estimator of b

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Introduction to Econometrics, 4th Edition. Kaja Lahiri is Distinguished Professor of Economics, and Health Policy, and Management and Behaviour at the State University of New York, Albany where he is also Director of the Econometric Research Institute. Professor Lahiri is an Honorary Fellow of the International Institute of Forecasters.

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