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(ii) From the fourth equation in part (i) we have (again conditional on the  $z_i$  and  $x_i$  in the sample),  $2 \ 1 \ 1 \ 1 \ 2 \ 2 \ 2 \ 1 \ 2$ )  $n \ n \ ii \ ii \ i \ x \ n \ i \ i \ zx \ u \ ss \ zz \ s$  because of the homoskedasticity assumption [ $\text{Var}(u_i) = 2$  for all  $i$ ]. Given the definition of  $s_{zx}$ , this is what we wanted to show.

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### **1.1 WHAT IS ECONOMETRICS? - CERGE-EI**

Econometric Analysis of Cross Section and Panel Data, 2nd Edition; Introductory Econometrics: A Modern Approach, 4th Edition "Recent Developments in the Econometrics of Program Evaluation" (with G.W. Imbens), Journal of Economic Literature 47, 5-86, March 2009.

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