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Principles of Econometrics, 3e 7

EXERCISE 2.4 (a) If $\beta = 1$, the simple linear regression model becomes $y_i = \beta_0 + x_i + e_i$ (b) Graphically, setting $\beta = 1$ implies the mean of the simple linear regression model $E(y|x) = \beta_0 + x$ passes through the origin $(0, 0)$.

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