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9.13. (a) . Because all of the  $X_i$ 's are used (although some are used for the wrong values of  $Y_j$ ),  $=$  , and .Also,

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follows the derivations in Appendix 4.3 in  
"Large-Sample Normal Distribution of the OLS  
Estimator." In particular, the expression for  
 $\hat{\beta}_i$  is now  $\hat{\beta}_i = (X_i' X)^{-1} X_i' y$ , so that  $\text{var}(\hat{\beta}_i)$

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=  $\frac{1}{n} \sum_{i=1}^n \text{var}[(X_i - \bar{X})^2]$ , and the term  $\frac{1}{n} \sum_{i=1}^n (X_i - \bar{X})^2$

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The null hypothesis is that the survey is a random draw from a population with  $p = 0.11$ .

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