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OLS solution in matrix format: (equation 2.19 in the book) $E((X'X)^{-1} X'Y)$ OLS estimator definition $E(b) = E((X'X)^{-1} X'(X\beta + e))$ from the regression model $Y = X\beta + e$ (e holds if X and e are independent $(A(2)) = B$, $(I'E(e)) = 0$ $(A(1))$ c .

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