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(11)  $V(\hat{P}) = V\left(\frac{1}{n} \sum_{i=1}^n X_i\right) = \frac{1}{n^2} \sum_{i=1}^n V(X_i) = \frac{P(1-P)}{n}$  (12)  
(11) First, Fisher's information matrix (In our case, it is just a scalar since we only have one estimator)  $I(P)$  is given as follows:  
 $I(P) = -V\left(\frac{\partial \log L(P; X)}{\partial P}\right) = E\left(-\frac{\partial^2 \log L(P; X)}{\partial P^2}\right) = E\left(\sum_{i=1}^n \frac{\partial^2 \log L(P; X_i)}{\partial P^2}\right)$

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[Econometrics] Lu Ang Then we replace by  $\hat{y}$  and we can have the following expression:  $y = X\hat{\beta} + e$  where  $\hat{\beta}$  is the OLS estimator and  $e$  is  $n \times 1$  vector of residual Next we can write the sum of squared residuals as follows:  $S(\hat{\beta}) = \sum_{t=1}^n e_t^2 = e'e = (y - X\hat{\beta})'(y - X\hat{\beta}) = (y' - \hat{\beta}'X')(y - X\hat{\beta}) = y'y - y'X\hat{\beta} - \hat{\beta}'X'y + \hat{\beta}'X'X\hat{\beta} = y'y - 2y'X\hat{\beta} + \hat{\beta}'X'X\hat{\beta}$

## Econometrics I: Solutions of the homework #4

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