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Chapter 2, Exercise Solutions, Principles of Econometrics, 4e 2B EXERCISE 2.4 (a) If  $E 1 0$ , the simple linear regression model becomes  $y = \beta_0 + \beta_1 x + \epsilon$  (b) Graphically, setting  $E 1 0$  implies the mean of the simple linear regression model  $E(y|x) = \beta_0 + \beta_1 x$  passes through the origin (0, 0). (c) To save on subscript notation we set  $E 2 E$ . The sum of squares function becomes

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