

Variance of OLS (cont)

Given the Gauss - Markov Assumptions

$$\text{Var}(\hat{\beta}_j) = \frac{\sigma^2}{SST_j(1 - R_j^2)}, \text{ where}$$

$SST_j = \sum (x_{ij} - \bar{x}_j)^2$ and R_j^2 is the R^2 from regressing x_j on all other x 's

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**Anna Lorraine Guthrie, Bertha
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