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Also note that that proposed solutions for the course Econometrics are based on the presentation in a different book (Johnston and DiNardo: Econometric Methods) and do not fully correspond to the presentation in Verbeek, but the covered material is more or less the same. 07-11-2005

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econometric textbook; for example,
Johnston and DiNardo (1997, page

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153) state, “Under the classical assumptions OLS estimators are best linear unbiased. One of the major underpinning assumptions is the independence of regressors from the disturbance term.

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