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### Solution Manual Econometrics Methods Johnston Dinardo

Econometrics | Chapter 4 | Predictions In Linear Regression Model | Shalabh, IIT Kanpur 7 When 2 is known, then the distribution of  $(Y_1, \dots, Y_n)$  is  $(0, 1)^n$ . So the  $100(1 - \alpha)\%$  prediction interval for  $E(Y)$  is obtained as  $z_{\alpha/2} + z_{1-\alpha/2}$  which gives the prediction interval for  $E(Y)$  as

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This is the fourth edition of a highly respected and widely used text on econometric methods. The authors cover regression, correlation and least squares in Chapter 1, starting with the simplest linear regression involving a single regressor variable.

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