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(ii) From the fourth equation in part (i) we have (again conditional on the z_i and x_i in the sample), $2 \frac{1}{n} \sum_{i=1}^n \frac{z_i x_i}{s_{zx}}$ because of the homoskedasticity assumption [$\text{Var}(u_i) = \sigma^2$ for all i]. Given the definition of s_{zx} , this is what we wanted to show.

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Breusch-Pagan test can be conducted by either the ANOVA F statistic from (3), or by a large-sample form known as the Lagrange multiplier statistic: $LM = n R^2$ from the auxiliary regression.

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Classical Linear model (CLM) assumptions: 1. Even under Gauss-Markov assumptions (A1-5), the distribution of estimators can have virtually any shape. 2. A6: Normality $\hat{u} \sim N(0, \hat{I}f2)$. 3.

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