

## 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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