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Stock/Watson • Introduction to Econometrics, Third Edition. 4.13. The answer follows the derivations in Appendix 4.3 in “Large-Sample Normal Distribution of the OLS Estimator.” In particular, the expression for $\hat{\beta}_i$ is now $\hat{\beta}_i = (X_i' X)^{-1} X_i' u_i$, so that $\text{var}(\hat{\beta}_i) = \text{var}[(X_i' X)^{-1} X_i' u_i]$, and the term $(X_i' X)^{-1} X_i' u_i$ is the OLS estimator of β_i . The term $(X_i' X)^{-1} X_i' u_i$ is the OLS estimator of β_i .

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