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[Econometrics] Lu Ang Then the variance of MLE estimators are calculated as: $E(P^{\wedge}) = E(1/n \sum_{i=1}^n X_i) = 1/n \sum_{i=1}^n E(X_i) = P(11) \text{VIP}^{\wedge}) = V(1/n \sum_{i=1}^n X_i) = 1/n^2 \sum_{i=1}^n V(X_i) = P(1 P) n(12) (11)$ First, Fisher's information matrix(In our case, it is just a scalar since we only have one estimator) $I(P)$ is given as follows: $I(P) = V(\log L(P; X)) @ P = E(\log L(P; X) @ P) = E(P/n) = 1/n X$

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Econometrics I: Solutions of the homework #4

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