

Universidade de São Paulo / Faculdade de Filosofia, Letras e Ciências Humanas

Departamento de Ciência Política

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Assume we estimate the following model: $Y = \alpha + \beta_1 X + \hat{u}$.

What is the relationship between:

- a) the confidence interval plot of β_1 , the estimated regression coefficient;
- b) the regression line and its associated confidence interval in a scatterplot of x and y; and,
- c) how a) and b) are related or not related to each other.