

Quiz #3
Regresión Simple II
Econometría 06219

Nombre: _____

Profesor: Julio César Alonso

INSTRUCCIONES:

- Escoja la opción más adecuada.
- Usted cuenta con 5 minutos para resolver este quiz

1. According to the Central Limit Theorem
- a. The OLS estimators are BLUE.
 - b. The OLS estimators are GREEN
 - c. The OLS estimators are RED.
 - d. None of the above.

Respuesta: d)

2. If an estimator is BLUE, it means that:
- a. The OLS estimator is unbiased, more efficient than any other linear estimator and consistent.
 - b. Its expected value is equal to the true value of the parameter that it estimates and is more efficient than any other linear estimator and consistent.
 - c. The OLS estimator is unbiased, linear, and more efficient than any other linear estimator.
 - d. All of the above.

Respuesta: d)

3. If $\hat{\alpha}$ is an unbiased and consistent estimator and its variance is the lowest between all the possible estimators of α . Is not possible to affirm:
- a. $\hat{\alpha}$ is an efficient estimator
 - b. $\hat{\alpha}$ is a BLUE estimator.
 - c. $E(\hat{\alpha}) = \alpha$.
 - d. All of the above.

Respuesta: b)

4. If the difference between $\hat{\alpha}$ and α gets smaller as the size of the sample grows, it is possible to affirm:
- a. $\hat{\alpha}$ is an unbiased estimator
 - b. $\hat{\alpha}$ is an efficient estimator
 - c. $\hat{\alpha}$ is a consistent estimator
 - d. None of the above.

Respuesta: c)

5. One of the assumptions of Gauss Markov theorem is that the error terms are not correlated with another error term, it means that:
- Each error term has the same variance.
 - Between all the error terms exists the same serially correlation
 - The error terms do not affect other error terms
 - None of the above.

Respuesta: c)