

Quiz #3

Regresión Simple II

Econometría 06219

Nombre: _____

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INSTRUCCIONES:

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

1. According to the _____ the OLS estimators are BLUE:
- a. Garcia-Marquez Theorem.
 - b. Central Limit Theorem.
 - c. Garcia-Weir Theorem.
 - d. None of the above

Respuesta: d)

2. Which of the following assumptions regarding the error term is **not** part of the so called "classical assumptions or Gauss Markov assumptions":
- a. it has a zero mean
 - b. it has a constant variance
 - c. it follows a normal distribution
 - d. its value for any observation is independent of its value for any other observation
 - e. it is independent of the value of X.

Respuesta: c)

3. One of the assumptions of Gauss Markov theorem is that the error terms (ε_i) are homoskedastic, it means that:
- a. Each error term has the same variance
 - b. Between all the error terms exists the same serial correlation
 - c. $E(\hat{\varepsilon}) = \varepsilon$
 - d. None of the above

Respuesta: a)

4. Consider two different linear estimators, $\hat{\beta}_1$ and $\hat{\beta}_2$, of a population parameter β . Assume that both $\hat{\beta}_1$ and $\hat{\beta}_2$, are unbiased estimators and also assume that $Var(\hat{\beta}_2) > Var(\hat{\beta}_1)$. Then:
- a. $\hat{\beta}_1$ is definitely not the OLS estimator of β
 - b. $\hat{\beta}_2$ is definitely not the OLS estimator of β
 - c. $\hat{\beta}_2$ could possibly be the OLS estimator of β

d. None of the above.

Respuesta: b)

5. If the error term is uncorrelated with a variable, it is ***not*** possible to affirm:

a. The value of the variable does not affect the value of the error term

b. The variable is exogenous

c. The variable is endogenous

d. None of the above.

Respuesta: c)