

**Quiz #4**  
**Regresión Múltiple**  
**Econometría 06216**

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**INSTRUCCIONES:**

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

1. If the relationship between the dependent variable and the independent variables is linear and assuming a stable relationship among observations then:
  - a. The parameters of the vector  $\beta$  are stochastic.
  - b. The parameters of the vector  $\beta$  are BLUE.
  - c. The parameters of the vector  $\beta$  are constant along the whole sample.
  - d. None of the above.

Answer c).

2. A log-log specification is preferred ex ante because:
  - a. They always provide a better fit to the data.
  - b. They are easier to estimate.
  - c. Slopes can be interpreted as (constant) elasticities.
  - d. A negative logarithm cannot be taken.

Answer c) .

3. Reparameterizing means
  - a. To transform a model changing its mathematical properties.
  - b. To transform a model without changing its mathematical properties.
  - c. To include more variables in the regression model.
  - d. None of the above.

Answer b)

4. A group of variables are called linearly dependent if:
  - a. They are perfectly multicollinear
  - b. They present some degree of dependence
  - c. They are BLUE.
  - d. None of the above.

Answer a)

5. Given the  $H_0 : \beta_3 = 2\beta_1$  and the  $H_A : \beta_3 \neq 2\beta_1$ , it is possible to affirm:
  - a. If the null hypothesis is not rejected the F statistic is close to 1
  - b. If the null hypothesis is rejected the F statistic is close to 0
  - c. If the null hypothesis is not rejected the F statistic is small
  - d. None of the above.

Answer d).