

Quiz #9
Autocorrelación.
Econometría 06219

Nombre: _____

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INSTRUCCIONES:

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

1. The Autocorrelation:
- a. Is caused by the stochastic error term not being normally distributed.
 - b. Is thought to be most common with time series data
 - c. Is caused when the error terms does not have the same variance
 - d. None of the above

Respuesta: b)

2. In presence of autocorrelation all the assumptions of the Gauss Markov theorem hold, except:
- a. $E(\varepsilon) = 0$.
 - b. $Var(\varepsilon_i) = 0 \forall i$
 - c. $E(\varepsilon_i \varepsilon_j) = 0 \forall i \neq j$
 - d. None of the above

Respuesta: c)

3. If the error term is autocorrelated, then the OLS estimators of the true values of the parameters are not:
- a. Still consistent
 - b. Unbiased
 - c. Efficient
 - d. All of the above.

Respuesta: c)

4. About the autocorrelation coefficient, it is correct to affirm:
- a. Takes a value between -1 and 1
 - b. When $\rho > 0$ in an econometric model, the economic shocks does not persist in time
 - c. a and b are correct
 - d. None of the above.

Respuesta: a)

5. If a model does not present problems of autocorrelation, the Durbin Watson test statistic should be near to:
- a. -1
 - b. 2
 - c. 0
 - d. 1.

Respuesta: b)