

Quiz #10
Ecuaciones Simultáneas.
Econometría 06219

Nombre: _____

Profesor: *Julio César Alonso*

INSTRUCCIONES:

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

1. If a variable is endogenous, we can affirm that :

- a. It is an explicative variable.
- b. It is a right hand side variable
- c. Its value is determined within the model
- d. b and c are correct

Respuesta: c)

2. In the supply and demand model, is correct to affirm:

- a. Quantity is an endogenous variable
- b. Income is an exogenous variable
- c. Price is an endogenous variable
- d. All of the above

Respuesta: d)

3. The presence of an endogenous right hand side variable violates one of the next classical assumptions:

- a. $E(\varepsilon) = 0$
- b. $E(\varepsilon_i \varepsilon_j) = 0 \quad \forall i \neq j$
- c. The variance of ε_i is the same $\forall i$
- d. None of the above.

Respuesta: a)

4. It is possible to affirm that an instrumental variable:

- a. Is exogenous
- b. Is endogenous
- c. a and b may be correct
- d. None of the above.

Respuesta: a)

5. If an equation is under identified, then its parameters:

- a. will be BLUE.
- b. can not be identified
- c. can be identified for sure
- d. will not be BLUE

Respuesta: b)