

Quiz #2

Econometría 06216

Nombre: _____

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INSTRUCCIONES:

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

1. According to the lecture, DGP stands for:
 - a. Domestic gross product.
 - b. Domestic growing production.
 - c. All of the above.
 - d. None of the above.

Answer (d)

2. The linear regression model assumes that:
 - a. The independent variable and the values of the error term are uncorrelated.
 - b. The dependent and independent variables are uncorrelated.
 - c. The parameters estimates are uncorrelated.
 - d. None of the above.

Answer (d)

3. A Monte Carlo comparison of estimators implies:
 - a. Using a roulette wheel, like the one used in the casinos.
 - b. Using a dice.
 - c. All of the above.
 - d. None of the above.

Answer (d)

4. The Central Limit Theorem says that:
 - a. \bar{Y} is consistent for μ_Y .
 - b. \bar{Y} has a standard normal distribution in large samples.
 - c. The distribution of \bar{Y} is approximately normally distributed in large samples.
 - d. b) and c) are correct.

Answer (c)

5. \bar{Y} has the following properties except:
 - a. \bar{Y} is an unbiased estimator of μ_Y .
 - b. \bar{Y} is a consistent estimator of μ_Y .
 - c. \bar{Y} is the maximal normal estimator of μ_Y .
 - d. None of the above.

Answer (c)