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 is caused:
   a. By the stochastic error term not being normally distributed.
   b. When any error term affects any other error term in the model
   c. When the error terms do not have the same variance
   d. All of the above

   Respuesta: b)

2. In presence of Autocorrelation is correct to affirm:
   a. All the assumptions of the Gauss Markov theorem hold
   b. The OLS estimators are BLUE
   c. The OLS estimators still are unbiased
   d. All of the above.

   Respuesta: c)

3. If the error term is autocorrelated, then the standard errors of the OLS estimates are ***not***:
   a. Still consistent
   b. Unbiased
   c. a and b are correct
   d. None of the above.

   Respuesta: d)

4. If the error term of a linear model has the form of $\varepsilon_t = \rho\varepsilon_{t-1} + \mu_t$, is ***not*** correct to affirm:

   a. When $\rho > 0$ the economic shocks persist in the time
   b. The serial correlation is AR(1)
   c. All of the above
   d. None of the above.

   Respuesta: d)

5. If the error term of any model have first order autoregression, and the Durbin Watson test statistic is near to zero, the most probable is that:
   a. The autocorrelation coefficient should be near to 1
   b. The autocorrelation coefficient should be near to 0
   c. The autocorrelation coefficient should be near to -1
   d. None of the above

   Respuesta: a)