

Quiz #4

Econometría 06216

Nombre: _____

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INSTRUCCIONES:

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

1. The probability of a type I error is the probability:
 - a. Of rejecting a true null hypothesis.
 - b. Of not rejecting a false null hypothesis.
 - c. Of rejecting a false hypothesis.
 - d. None of the above.

Answer (a)

2. In the context of the Gauss Markov theorem, a linear estimator is one that:
 - a. Is a linear function of the dependent variable.
 - b. Cannot estimate a model that include powers of the explanatory variables.
 - c. All of the above.
 - d. None of the above.

Answer (a)

3. When comparing two models, the adjusted R^2 will be a good measure of fit if:
 - a. The two models have a different dependent variable.
 - b. The two models have the same dependent variable.
 - c. The two models have the same number of regressors.
 - d. None of the above.

Answer (b)

4. The P-value associated with a hypothesis test is:
 - a. The largest level of significance at which the null would be rejected.
 - b. The smallest level of significance at which the null would be rejected.
 - c. The probability that the null hypothesis is false.
 - d. The probability that the null hypothesis is true.

Answer (a)

5. Consider the following estimated equation:

$$\hat{Y} = \hat{\beta}_0, i = 1, \dots, n.$$

Now remember the definition of R^2 . Then for this equation we'll have

- a. $R^2=1.0$.

- b. $R^2=0.5$.
- c. The R^2 cannot be calculated .
- d. None of the above.

Answer (d)