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1. Consider the following two data-generating processes (DGP) (assumed to be the true DGP for the data):
2. DGP 1: $y_i = \beta_0 + \beta_1 x_i + \epsilon_i$, where $\epsilon_i \sim N(0, \sigma^2)$.
3. DGP 2: $y_i = \beta_0 + \beta_1 x_i + \epsilon_i$, where $\epsilon_i \sim N(0, \sigma^2)$ if $x_i \leq 0$ and $\epsilon_i \sim N(0, 2\sigma^2)$ if $x_i > 0$.
4. Assume we only observe the data for DGP 1.
5. The OLS estimator is unbiased for the true β_1 .
6. The OLS estimator is efficient for the true β_1 .
7. The OLS estimator is consistent for the true β_1 .

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