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## The Multivariate Linear Model - Quiz

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### Question 1

1/1 point (graded)

Suppose you are interested in estimating the effect of education on income. Towards that goal, you include a dummy for each level of education, suppose there are 16 years of education (12 school years + 4 college years). You have 15 observations in your data. Is this model estimable?

☐ a. Yes

☒ b. No ✓

### Explanation

In this case, you have more regressors than observations, so your model is not estimable.

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**The Linear Model**

due Nov 28, 2016 05:00 IST



✓ Correct (1/1 point)

**Question 2**

0.0/1.0 point (graded)

Which of the following is **not** an assumption of the Multivariate Linear Model?



- ☐ a.  $E[\epsilon] = 0$
- ☐ b. The number of observations is greater than the number of regressors.
- ☒ c.  $Cov(Y, \epsilon) = 0$
- ☐ d. The errors are uncorrelated across observations.
- ☒ e. The regressors are linearly independent. ✖

**Explanation**

All of the assumptions stated above are the assumptions Prof. Elison started in class, with the exception of C.

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You have used 2 of 2 attempts

**The Multivariate Linear Model**due Nov 28, 2016 05:00 IST **Module 9: Homework**due Nov 21, 2016 05:00 IST 

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