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.

Submit You have used 1 of 1 attempt

✔ 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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Discussion

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