

## Econometrics

### Lecture 3: The Problem of Estimation in Simple Regression in Excel, CLNRM, $r^2$

#### Quiz

1. What is the full form of OLS?
  - a) Ordinary least square method
  - b) Ordinary least statistical method
  - c) Ordinary least sample method
  - d) Both b and c
  
2. Who gave the BLUE properties?
  
3. How “well” the simple regression line fits the data is given by?
  - a) The variance of the sample parameters
  - b)  $R^2$
  - c) The standard errors of the parameters
  - d)  $r^2$
  
4. What is TSS and ESS refer to ?
  
4.  $r^2$  is a nonnegative quantity. True/False
  
5.  $u$ 's do not follow the normal distribution. True/False
  
6. Which of the sampling distribution of the OLS estimators  $\beta^1$  and  $\beta^2$  follow?
  - a) Normal
  - b) Standard Normal
  - b) chi square
  - c) none of the above