

Chapter 8 Autocorrelation and Heteroscedasticity

Principles of Model Specification

Classical Results

a. Autocorrelation refers to serial correlations in the errors. These errors must possess the following properties:

- a. uncorrelated errors
- b. constant error variance
- c. homoscedastic errors
- d. zero autocorrelation of all residual sequences
- e. zero autocorrelation of the residuals by time period

Least Squares Residuals

Residuals

b. Least squares errors are uncorrelated with the independent variables.

- a. prediction
- b. forecasting
- c. forecasting
- d. forecasting
- e. forecasting

Least Squares Residuals

Residuals

iii. Relation to the Classical Theorem of Gauss-Markov

b. One of the following are true in the application of Gauss-Markov to linear regression:

- a. linearity
- b. uncorrelated
- c. homoscedastic
- d. independent
- e. uncorrelated

Least Squares Residuals

Residuals

b. One of the following are true: Errors are uncorrelated with respect to independent variables.

- a. prediction
- b. forecasting
- c. forecasting
- d. forecasting
- e. forecasting

Least Squares Residuals

Residuals

Chapter 8 Aquatic Biodiversity Multiple Choice Questions

Siddappa N.Byrareddy

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