

State and explain all classical (Gauss-Markov) assumptions

Linearity Assumption – refers to way in which parameters and disturbances enter equation

(A.1) The true model is $y = X\beta + \varepsilon$ (functional form)

No Perfect Linear Multicollinearity (Identification Condition) – Implies there are no exact linear relationships among the variables $X'X$ invertible

(A.2) X is an $n \times k$ matrix with rank $k \leq n$ (no perfect linear multicollinearity)

Together with A1 Regressors are uncorrelated with the errors

(A.3) $E(\varepsilon|X) = 0$ (zero mean)

$$E(y|X) = X\beta,$$

$$E(X'\varepsilon) = 0$$

(A.4) $E(\varepsilon\varepsilon'|X) = \sigma^2 I$ (homoskedasticity & non-autocorrelation)

Implies constant variance of the disturbances

$$\text{Var}(\varepsilon_i) = \sigma^2 \forall i \text{ (homoskedasticity)}$$

uncorrelatedness across disturbances

$$E(\varepsilon_i\varepsilon_j) = 0 \quad i \neq j \text{ (nonautocorrelation)}$$

$$\{(A.5) \text{ } X \text{ is a known matrix of constants}\}$$

X is non-Stochastic as it would be an experimental situation and not realistic

$$\{(A.6) \varepsilon|X \sim N(0, \sigma^2 I)\}$$

X is normally distributed - It is convenient to assume that the disturbances are normally distributed for exact statistical inference purposes. This assumption again implies that ε also unconditionally is normally distributed with mean 0 and covariance $\sigma^2 I$

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