

## Econometrics Practice Exam (10 multiple Choice Questions)

I. Choose ONE answer only:

\_\_\_\_\_ #1. Which of the following is TRUE?

- a.  $Y \sim N(1, 2)$  means that  $E[Y] = 3$
- b.  $Y \sim N(1, 2)$  means that  $(Y - 1) / \sqrt{2} \sim N(1, 0)$
- c.  $Y \sim N(1, 2)$  and  $Z \sim N(2, 1)$  means that  $Y + Z \sim N(3, 3)$  always
- d.  $Y \sim N(1, 2)$  and  $Z = Y + 3$  means that  $Y + Z \sim N(5, 2)$
- e.  $Y \sim N(1, 2)$  and  $Z \sim N(2, 1)$  and independent means that  $Y - Z \sim N(-1, 3)$

\_\_\_\_\_ #2. Suppose that  $f(x) = b$  for  $0 < x < a$ . What values of  $a$  and  $b$  will ensure that  $f(x)$  is a pdf?

- a.  $a = 1/2$  and  $b = 1$
- b.  $a = 1$  and  $b = 1/2$
- c.  $a = 2$  and  $b = 1/2$
- d.  $b < 0$  and  $a > 0$
- e.  $b = -1$  and  $a = -1$

\_\_\_\_\_ #3. Suppose that  $Y = AX + B$ . Then  $\text{var}(Y) = \underline{\hspace{2cm}}$ ?

- a.  $A^2$
- b.  $A^2 + B^2$
- c.  $A^2\text{var}(X)$
- d.  $A^2\text{var}(X) + B$
- e.  $A^2\text{var}(X) + B^2$

\_\_\_\_\_ #4. Which of the following is TRUE?

- a.  $\sum(x_i - \bar{x})^2 = \sum x^2 - 2N\bar{x}^2$
- b.  $\sum(x_i - \bar{x})^2 = \sum x^2 - N^2\bar{x}^2$
- c.  $\sum(x_i - \bar{x})^2 = \sum x^2 - N\bar{x}$
- d.  $\sum(x_i - \bar{x}) = 0$

\_\_\_\_\_ #5. Suppose that  $Y_i = \beta X_i + \epsilon_i$  and assume that we do NOT estimate with

# Multiple Choice Answer Of Econometrics Exam

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