

## 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  $\text{var}(Y) = \underline{\hspace{1cm}}$ ?

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

**Aiko Ikeo**



## Multiple Choice Answer Of Econometrics Exam:

**Intermediate Statistics and Econometrics** Dale J. Poirier, 1995 The standard introductory texts to mathematical statistics leave the Bayesian approach to be taught later in advanced topics courses giving students the impression that Bayesian statistics provide but a few techniques appropriate in only special circumstances Nothing could be further from the truth argues Dale Poirier who has developed a course for teaching comparatively both the classical and the Bayesian approaches to econometrics Poirier's text provides a thoroughly modern self contained comprehensive and accessible treatment of the probability and statistical foundations of econometrics with special emphasis on the linear regression model Written primarily for advanced undergraduate and graduate students who are pursuing research careers in economics Intermediate Statistics and Econometrics offers a broad perspective bringing together a great deal of diverse material Its comparative approach emphasis on regression and prediction and numerous exercises and references provide a solid foundation for subsequent courses in econometrics and will prove a valuable resource to many nonspecialists who want to update their quantitative skills The introduction closes with an example of a real world data set the Challengespace shuttle disaster that motivates much of the text's theoretical discussion The ten chapters that follow cover basic concepts special distributions distributions of functions of random variables sampling theory estimation hypothesis testing prediction and the linear regression model Appendixes contain a review of matrix algebra computation and statistical tables *Exercises and Solutions in Probability and Statistics* Gary Smith, 2025-09-02 The book contains hundreds of engaging class tested statistics exercises and detailed solutions that test students understanding of the material Many are educational in their own right for example baseball managers who played professional ball were often catchers stocks that are deleted from the Dow Jones Industrial Average have generally done better than the stocks that replaced them athletes may not get hot hands but they often get warm hands with modest improvements in their success probabilities *International Handbook on Teaching and Learning Economics* Gail Mitchell Hoyt, KimMarie McGoldrick, 2012 The International Handbook on Teaching and Learning Economics is a power packed resource for anyone interested in investing time into the effective improvement of their personal teaching methods and for those who desire to teach students how to think like an economist It sets guidelines for the successful integration of economics into a wide variety of traditional and non traditional settings in college and graduate courses with some attention paid to primary and secondary classrooms The International Handbook on Teaching and Learning Economics is highly recommended for all economics instructors and individuals supporting economic education in courses in and outside of the major This Handbook provides a multitude of rich resources that make it easy for new and veteran instructors to improve their instruction in ways promising to excite an increasing number of students about learning economics This Handbook should be on every instructor's desk and referenced regularly Tawni Hunt Ferrarini The American Economist In delightfully readable short chapters by leaders in the sub fields who are also committed teachers this

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**Data Analytics and Psychometrics** Hong Jiao, Robert W. Lissitz, Anna Van Wie, 2018-12-03 This book encourages using data mining methodologies to address psychometric challenges in education statistics and computer science It explores process data learning analytics and data mining for security and cheating detection The book includes theoretical and practical insights with applications in K 12 higher education and beyond

Japanese Economics and Economists since 1945 Aiko Ikeo, 2002-09-26 In this book leading Japanese scholars present an objective study of Japanese economics since 1945 based on statistical data and analysis The first half of the book assesses the impact and influence of Japanese economics within the international academy demonstrating the increasingly important contribution of Japanese approaches to theoretical and mathematical economics Part Two investigates the impact of Japanese economics on policy making dissecting the formulation of the famous industrial structure policy and comparing Japanese economics with American and Korean models Presenting a wealth of original empirical data and a new perspective on international economic theory this book will be of interest to historians theoreticians and policy makers alike *Probability Theory with Applications to Econometrics and Decision-making* Saul H. Hymans, 1967

The Economics of Cooperative Education Yasushi Tanaka, 2014-10-24 A considerable number of higher educational institutions in North America Oceania and Europe offer what are known as cooperative education work integrated learning work placements sandwich courses or internships to provide pragmatic experience to students and its popularity is spreading to many higher educational institutions in the world Alongside such development the rising needs for theoretical research and objective assessment are felt among those academics and practitioners involved in these programmes The book offers a rigorous theoretical

framework based on the human capital theory of labour economics and econometric analysis which are well established concepts in the field of economics with an objective quantitative methodology to analyze and assess cooperative education programmes     **Examination Decrees and Regulations** University of Oxford,1990     **Economic Analysis and Policy**

,2003     *Do secrets come out? Statistical evaluation of student cheating* Anatoly Peresetsky,Ekaterina Borisova,2022-01-29

We suggest an original method of student cheating evaluation based on the comparison of students grades in exams in class home assignments and experimental homework The data for the study is collected from the survey of 2012 2013 sophomores of the International College of Economics and Finance at the National Research University Higher School of Economics in Moscow Russia At the end of the course in Statistics in addition to standard assignments homework and exams students were given experimental homework with a ban on cooperation among them The violation of this rule was qualified as cheating The scale of cooperation is measured and then tested through the stochastic frontier technique it reveals connection with the GPA level students expectations of the cheaters share and students moral norms We also find different behavioral patterns for high and low performing students as well as country specific context of student cheating behavior     **Economics**

**Reading Lists, Course Outlines, Exams, Puzzles & Problems: Mathematical economics, game theory, computational economics & applied general equilibrium** ,1995     *Introductory Econometrics* James L. Murphy,1973

Although they have moved from Dove Square into new apartments Matt and his friends feel an attachment for the old neighborhood especially when they discover one of their friends is still living in one of the houses to be demolished

**Ability, Partial Information, Guessing** T. P. Hutchinson,1991     **Introductory Econometrics with Applications** Ramu Ramanathan,2002 Offers an ideal combination of econometric theory and hands on practical training for undergraduate and graduate courses The authors ambition is to provide realistic applications without sacrificing theoretical underpinnings He uses a logical step by step approach to walk readers through numerous real world examples of model specification estimation and hypothesis testing The book also succeeds at being self contained By including background information on mathematics probability statistics and software applications readers have all the information they need in one place     **Introduction to Econometrics** G. S. Maddala,2001-05-08 Introduction to Econometrics has been significantly revised to include new developments in the field The previous editions of this text were renowned for Maddala s clear exposition and the presentation of concepts in an easily accessible manner Features New chapters have been included on panel data analysis large sample inference and small sample inference Chapter 14 Unit Roots and Cointegration has been rewritten to reflect recent developments in the Dickey Fuller DF the Augmented Dickey Fuller ADF tests and the Johansen procedure A selection of data sets and the instructor s manual for the book can be found on our web site Comments on the previous edition Maddala is an outstanding econometrician who has a deep understanding of the use and potential abuse of econometrics The strengths of the Maddala book are its simplicity its accessibility and the large number of examples the

book contains The second edition is well written and the chapters are focused and easy to follow from beginning to end Maddala has an outstanding grasp of the issues and the level of mathematics and statistics is appropriate as well *Papers and Proceedings of the Annual Meeting American Economic Association*,2008 **Statistics for Business and Economics** William E. Becker,1995 This text covers all standard topics and demonstrates data analysis techniques used in all areas of business A particularly strong feature is the wealth of carefully chosen examples case studies and exercises that ensure real life applicability New Examination Statutes University of Oxford,1967 **Theoretical and Empirical Exercises in Econometrics** Nlandu Mamingi,2005 This is a textbook designed for undergraduate and graduate students and is the result of the author s more than twenty years of involvement with econometrics as both teacher and researcher It contains theory problems and answers many of which have already been tested extensively in classrooms and tutorials and then refined for the book It includes the following topics single equation regressions dummy and limited dependent variable models simultaneous equations models dynamic regression models unit roots cointegration and error correction models aggregation over time issues forecasting and panel data models The book does not attempt to duplicate the many standard econometrics books Rather it supplements them by focusing exclusively on theoretical and empirical exercises in a systematic way Although much of the material has a Caribbean flavour its rigorous and clear presentation will appeal to students and teachers worldwide *The American Economic Review* ,1998

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