

Chapter 11: Estimating Parameters of Distributions

Mean, Variance and Standard Deviation

Exam 1001

Problem 1: [20 points] 20 multiple-choice questions, 4-point each

A. Consider the following probability density function defined on $x \in [0, 1]$ and $y \in [0, 1]$. The function is given by $f(x, y) = 2xy$ and the marginal of f for X is given by $f_X(x) = 2x$. Which of the following options is the correct one for the variance?

- (A) $\frac{1}{12}$
- (B) $\frac{1}{6}$
- (C) $\frac{1}{3}$
- (D) none of the above

B. Consider $X \sim N(\mu, \sigma^2)$. If $\mu = 1$ and $\sigma^2 = 4$, then which of the following is a probability density function that can be derived by using transformations that X can take?

- (A) $\frac{1}{\sqrt{2\pi}} e^{-\frac{1}{2}x^2}$ is a probability density.
- (B) $\frac{1}{\sqrt{2\pi}} e^{-\frac{1}{2}(x-1)^2}$ is the probability density function of X .
- (C) The probability density of X times 2 is given by $\frac{1}{\sqrt{2\pi}} e^{-\frac{1}{2}(2x-1)^2}$.
- (D) The probability density of the sum of two independent X is given by $\frac{1}{\sqrt{2\pi}} e^{-\frac{1}{2}(x-2)^2}$.
- (E) none of the above

C. Suppose that X and Y are two independent $N(0, 1)$ random variables. Which of the following is a density function that can be derived by using transformations that X and Y can take?

- (A) The joint density of the bivariate normal distribution.
- (B) The joint density for two correlated normal variables.
- (C) The density of the ratio of two independent standard normal variables.
- (D) $\frac{1}{\sqrt{2\pi}} e^{-\frac{1}{2}x^2}$.
- (E) The joint bivariate density.
- (F) none of the above

D. Consider $X \sim N(\mu, \sigma^2)$. If $\mu = 1$ and $\sigma^2 = 4$, then which of the following is a probability density function that can be derived by using transformations that X can take?

Intro To Econometrics Exam Solutions

Takeshi Amemiya



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