

Introduction to Econometrics, 4e (Stock/Watson)
Chapter 2 Review of Probability

2.1 Multiple Choice Questions

1) The probability of an outcome:

- A) is the number of times that the outcome occurs in the long run.
- B) equals $M \times N$, where M is the number of occurrences and N is the population size.
- C) is the proportion of times that the outcome occurs in the long run.
- D) equals the sample mean divided by the sample standard deviation.

Answer: C

2) The probability of an event A or B ($\Pr(A \text{ or } B)$) to occur equals:

- A) $\Pr(A) \times \Pr(B)$.
- B) $\Pr(A) + \Pr(B)$ if A and B are mutually exclusive.
- C) $\frac{\Pr(A)}{\Pr(B)}$.
- D) $\Pr(A) + \Pr(B)$ even if A and B are not mutually exclusive.

Answer: B

3) The cumulative probability distribution shows the probability:

- A) that a random variable is less than or equal to a particular value.
- B) of two or more events occurring at once.
- C) of all possible events occurring.
- D) that a random variable takes on a particular value given that another event has happened.

Answer: A

4) The expected value of a discrete random variable:

- A) is the outcome that is most likely to occur.
- B) can be found by determining the 50% value in the c.d.f.
- C) equals the population median.
- D) is computed as a weighted average of the possible outcome of that random variable, where the weights are the probabilities of that outcome.

Answer: D

5) Let Y be a random variable. Then $\text{var}(Y)$ equals:

- A) $\sqrt{E[(Y - \mu_Y)^2]}$.
- B) $E[(Y - \mu_Y)]$.
- C) $E[(Y - \mu_Y)^2]$.
- D) $E[(Y - \mu_Y)]$.

Answer: C

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