Name

MULTIPLE CHOICE. Choose the one alternative that best completes the statement or answers the question. Be suce to write your answers in the table provided above

- In the simple linear regression model, the regression slope
 - A) represents the elasticity of Y on X.
 - B) indicates by how many units Y increases, given a one unit increase in X.
 - C) indicates by how many percent Yincreases, given a one percent increase in X.
 - D) when multiplied with the explanatory variable will give you the predicted Y.
- Under the least squares assumptions (zero conditional mean for the error term, X_i and Y_i being i.i.d., and X_i and x_i having finite fourth moments), the OLS estimator for the slope and intercept
 - A) is BLUE.
 - B) has an exact normal distribution for n > 15.
 - C) has a normal distribution even in small samples.
 - D) is unbiased.
- 3) To decide whether or not the slope coefficient is large or small,
 - A) the slope coefficient must be statistically significant.
 - B) the slope coefficient must be larger than one.
 - C) you should change the scale of the X variable if the coefficient appears to be too small.
 - D) you should analyze the economic importance of a given increase in X.
- 4) $E(x_i \mid X_i) = 0$ says that
 - A) the sample mean of the Xs is much larger than the sample mean of the errors.
 - B) dividing the error by the explanatory variable results in a zero (on average).
 - C) the sample regression function residuals are unrelated to the explanatory variable.
 - D) the conditional distribution of the error given the explanatory variable has a zero mean.
- The confidence interval for the sample regression function slope
 - A) allows you to make statements about the economic importance of your estimate.
 - B) can be used to compare the value of the slope relative to that of the intercept.
 - C) adds and subtracts 1.96 from the slope.
 - D) can be used to conduct a test about a hypothesized population regression function slope.
- 6) The f-statistic is calculated by dividing
 - A) the OLS estimator by its standard error.
 - B) the slope by 1.96.
 - C) the estimator minus its hypothesized value by the standard error of the estimator.
 - D) the slope by the standard deviation of the explanatory variable.
- Multiplying the dependent variable by 100 and the explanatory variable by 100,000 leaves the
 - A) heteroskedasticity-robust standard errors of the OLS estimators the same.
 - B) regression R² the same.
 - C) OLS estimate of the intercept the same.
 - D) OLS estimate of the slope the same.

Multiple Choice Answer Of Econometrics Exam

Gary Smith

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UGC NET economics unit-3 Statistics and Econometrics book with 500 question answer as per updated syllabus DIWARAR EDUCATION HUB ,2022-08-19 UGC NET economics unit 3 Statistics Subject PDF eBook- Multiple Choice Objective Questions With Answers Chandresh Agrawal, Nandini Books, 2025-03-20 SGN The Statistics Subject PDF eBook Covers Multiple Choice Objective Questions With Answers Financial Valuation And Econometrics (2nd Edition) Kian Guan Lim, 2015-04-15 This book is an introduction to financial valuation and financial data analyses using econometric methods It is intended for advanced finance undergraduates and graduates Most chapters in the book would contain one or more finance application examples where finance concepts and sometimes theory are taught This book is a modest attempt to bring together several important domains in financial valuation theory in econometrics modelling and in the empirical analyses of financial data These domains are highly intertwined and should be properly understood in order to correctly and effectively harness the power of data and statistical or econometrics methods for investment and financial decision making The contribution in this book and at the same time its novelty is in employing materials in basic econometrics particularly linear regression analyses and weaving into it threads of foundational finance theory concepts ideas and models It provides a clear pedagogical approach to allow very effective learning by a finance student who wants to be well equipped in both theory and ability to research the data This is a handy book for finance professionals doing research to easily access the key techniques in data analyses using regression methods Students learn all 3 skills at once finance econometrics and data analyses It provides for very solid and useful learning for advanced undergraduate and graduate students who wish to work in financial analyses risk analyses and financial research areas Dealing with Econometrics Jordi Ripollés, Inmaculada Martínez-Zarzoso, Maite Alguacil, 2022-07-18 The book covers the basic statistical tools needed to analyse cross sectional data in order to identify quantify and evaluate possible socio economic relationships It contains both theoretical summaries and practical examples and exercises some of which are solved using Excel or the Gretl software package The exercises are mostly based on real world data from Europe and Spain The book also discusses basic methods principles and practices of cross sectional econometrics considering simple and multiple regression analysis statistical inference the use of qualitative information in regression analysis and discrete choice models In essence it is a practical guide to the fundamentals of econometrics commonly taught in undergraduate courses in Business Administration Finance and Accounting and Economics in Europe **ECONOMETRICS** NARAYAN CHANGDER, 2023-11-26 If you need a free PDF practice set of this book for your studies feel free to reach out to me at cbsenet4u gmail com and I ll send you a copy THE ECONOMETRICS MCQ MULTIPLE CHOICE OUESTIONS SERVES AS A VALUABLE RESOURCE FOR INDIVIDUALS AIMING TO DEEPEN THEIR UNDERSTANDING OF VARIOUS COMPETITIVE EXAMS CLASS TESTS QUIZ COMPETITIONS AND SIMILAR ASSESSMENTS WITH ITS EXTENSIVE COLLECTION OF MCOS THIS BOOK EMPOWERS YOU TO ASSESS YOUR GRASP

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