

Introductory Econometrics – 1st Mid-Term

If you solve all questions and provide correct answers, you will earn 110 points. Any points above 100 will be graded as 100 points.

Part I.

1. (5 points) Which of the following is NOT true?
 - a) $\sum (3X + 2Y) = 3\sum X + 2\sum Y$
 - b) $\sum X^2 = (\sum X)^2$
 - c) Mean of $X_i = \frac{1}{N} \cdot \sum_i X_i$
 - d) standard error of $\hat{\beta}_1 = \sqrt{\text{Var}(\hat{\beta}_1)}$
2. (5 points) The least squares estimator of the slope coefficient is unbiased means
 - a) the mean of the sampling distribution of the slope coefficient is zero
 - b) the estimated slope coefficient will always be equal to the true coefficient value.
 - c) if repeated samples are taken, on average their value will be equal to the true value.
 - d) the sampling distribution of the slope coefficient is not skewed.
3. (5 points) R^2 measures
 - a) the correlation between X and Y
 - b) the amount of variation in Y
 - c) the residual sum of squares as a proportion of the total sum of squares
 - d) the explained sum of squares as a proportion of the total sum of squares
4. (5 points) In a simple regression model the slope coefficient measures
 - a) the ration Y/X
 - b) the value of Y for any given value of X
 - c) the change in Y which the model predicts for a unit change in X
 - d) the change in X which the model predicts for a unit change in Y
5. (5 points) Which of the following is NOT true?
 - a) BLUE is efficient
 - b) BLUE is an unbiased estimator.
 - c) If an estimator is BLUE, the shape of the sampling distribution of its slope coefficient is narrower than those of other unbiased estimators.
 - d) BLUE has the maximum variance among many unbiased estimators.
6. (5 points) Which of the followings is NOT part of the classical assumptions for the OLS to be BLUE?
 - a) the error term has a zero population mean.
 - b) the regression model is linear, is correctly specified, and has an additive error term.
 - c) the error term is independent of the value of X.
 - d) observations of the error term are uncorrelated with each other.
 - e) the value of X is independent of the value of Y.

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Principles of Econometrics R. Carter Hill, William E. Griffiths, Guay C. Lim, 2018-02-21 Principles of Econometrics Fifth Edition is an introductory book for undergraduate students in economics and finance as well as first year graduate students in a variety of fields that include economics finance accounting marketing public policy sociology law and political science Students will gain a working knowledge of basic econometrics so they can apply modeling estimation inference and forecasting techniques when working with real world economic problems Readers will also gain an understanding of econometrics that allows them to critically evaluate the results of others economic research and modeling and that will serve as a foundation for further study of the field This new edition of the highly regarded econometrics text includes major revisions that both reorganize the content and present students with plentiful opportunities to practice what they have read in the form of chapter end exercises

Economics Reading Lists, Course Outlines, Exams, Puzzles & Problems: Econometrics reading lists, 1995 *Econometrics Reading Lists* Edward Tower, 1985 **Principles of Econometrics** Henri Theil, 1971-06-15 Mathematical tools matrix algebra Statistical tools inference and distribution theory Least squares and the standard linear model Partial and multiple correlation The statistical analysis of disturbances Generalized least squares and linear constraints The combination of several linear relations Asymptotic distribution theory Quantitative Methods Edward Tower, 1980 **An Econometric Analysis of the Costs of Selected Manpower Programs** Kamran Moayed Dadkhah, Bruno A. Oudet, Ernst W. Stromsdorfer, 1974 **Handbook of Consumer Finance Research** Jing Jian Xiao, 2016-05-30 This second edition of the authoritative resource summarizes the state of consumer finance research across disciplines for expert findings on and strategies for enhancing consumers economic health New and revised chapters offer current research insights into familiar concepts retirement saving bankruptcy marriage and finance as well as the latest findings in emerging areas including healthcare costs online shopping financial therapy and the neuroscience behind buyer behavior The expanded coverage also reviews economic challenges of diverse populations such as ethnic groups youth older adults and entrepreneurs reflecting the ubiquity of monetary issues and concerns Underlying all chapters is the increasing importance of financial literacy training and other large scale interventions in an era of economic transition Among the topics covered Consumer financial capability and well being Advancing financial literacy education using a framework for evaluation Financial coaching defining an emerging field Consumer finance of low income families Financial parenting promoting financial self reliance of young consumers Financial sustainability and personal finance education Accessibly written for researchers and practitioners this Second Edition of the Handbook of Consumer Finance Research will interest professionals involved in improving consumers fiscal competence It also makes a worthwhile text for graduate and advanced undergraduate courses in economics family and consumer studies and related fields **Introduction to Econometrics** Harry H. Kelejian, Wallace E. Oates, 1989 **The American Economist**, 1999 Some issues include Minutes of the annual

convention Journal of Econometrics, 2002 *United States Air Force Academy* United States Air Force Academy, 1985

International Journal of Development Planning Literature, 1986 *Controversies in Voting Behavior* Richard G. Niemi, Herbert F. Weisberg, 1984 Sixteen newly selected readings from 1992 2001 examine US debates and data on six key issues why voter turnout continues to be low the impact of public lack of political information what determines the vote voters seeming preference for divided government how politics affects party identification and the party system in transition Political scientists Niemi U of Rochester and Weisberg Ohio State U provide section introductions c Book News Inc

Energy Research Abstracts, 1978 *Schaum's Outline of Theory and Problems of Microeconomic Theory* Dominick Salvatore, 1992 The learn by doing approach of this powerful study guide helps students master one of the most difficult courses required in most colleges and universities traditionally one of the most important courses in all economics and business curricula Every chapter fully illustrates theories principles or background information and includes multiple choice review questions with answers **Unbound** Heather Boushey, 2019-10-15 A Financial Times Book of the Year The strongest documentation I have seen for the many ways in which inequality is harmful to economic growth Jason Furman A timely and very useful guide Boushey assimilates a great deal of recent economic research and argues that it amounts to a paradigm shift New Yorker Do we have to choose between equality and prosperity Decisions made over the past fifty years have created underlying fragilities in our society that make our economy less effective in good times and less resilient to shocks such as today's coronavirus pandemic Many think tackling inequality would require such heavy handed interference that it would stifle economic growth But a careful look at the data suggests nothing could be further from the truth and that reducing inequality is in fact key to delivering future prosperity Presenting cutting edge economics with verve Heather Boushey shows how rising inequality is a drain on talent ideas and innovation leading to a concentration of capital and a damaging under investment in schools infrastructure and other public goods We know inequality is fueling social unrest Boushey shows persuasively that it is also a serious drag on growth In this outstanding book Heather Boushey shows that beyond a point inequality damages the economy by limiting the quantity and quality of human capital and skills blocking access to opportunity underfunding public services facilitating predatory rent seeking weakening aggregate demand and increasing reliance on unsustainable credit Martin Wolf Financial Times Think rising levels of inequality are just an inevitable outcome of our market driven economy Then you should read Boushey's well argued well documented explanation of why you're wrong David Rotman MIT Technology Review *Cornell University Courses of Study* Cornell University, 2007

International Labour Documentation International Labour Office. Central Library and Documentation Branch, 1976

Large Databases in Economic History Mark Casson, Nigar Hashimzade, 2013-11-20 Big data is now readily available to economic historians thanks to the digitisation of primary sources collaborative research linking different data sets and the publication of databases on the internet Key economic indicators such as the consumer price index can be tracked over long

periods and qualitative information such as land use can be converted to a quantitative form In order to fully exploit these innovations it is necessary to use sophisticated statistical techniques to reveal the patterns hidden in datasets and this book shows how this can be done A distinguished group of economic historians have teamed up with younger researchers to pilot the application of new techniques to big data Topics addressed in this volume include prices and the standard of living money supply credit markets land values and land use transport technological innovation and business networks The research spans the medieval early modern and modern periods Research methods include simultaneous equation systems stochastic trends and discrete choice modelling This book is essential reading for doctoral and post doctoral researchers in business economic and social history The case studies will also appeal to historical geographers and applied econometricians The National Guide to Educational Credit for Training Programs American Council on Education,2005 Highlights over 6 000 educational programs offered by business labor unions schools training suppliers professional and voluntary associations and government agencies

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