

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

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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 encyclopedia of how and what in

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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

Recent Advances in Econometrics and Statistics Matteo Barigozzi, Siegfried Hrmann, Davy Paindaveine, 2024-10-28 This volume presents a unique collection of original research contributions by leading experts in several modern fields of econometrics and statistics including high dimensional nonparametric and robust statistics time series analysis and factor models Published in honour of Marc Hallin on the occasion of his 75th birthday it puts emphasis on the fundamental and applied topics he has significantly contributed to The volume starts with an annotated bibliography that mainly catalogues his contributions to distribution free rank based and quantile oriented inference and to time series analysis The main part of the book collects 29 authoritative contributions by some of Marc Hallin s main collaborators organized into six parts rank and depth based methods asymptotic statistics quantile regression econometrics statistical modelling and related topics and high dimensional and non Euclidean data

Introductory Econometrics: Asia-Pacific Edition Jeffrey M. Wooldridge, Dr Mokhtarul Wadud, Jenny Lye, Roselyne Joyeux, 2020-12-02 The second Asia Pacific edition of Introductory Econometrics is the only resource in the market designed specifically for introductory second year students The concise structure and simplified explanations provide a clear introduction to the subject understanding how econometrics can answer questions in business

policy evaluation and forecasting and bridges students transition from basic statistics into econometrics The text supports student understanding by introducing background material on introductory mathematics probability and statistics and provides opportunities to recall prior learning and refine fundamental skills before progressing to the more advanced topics The inclusion of data sets from Australia and New Zealand as well as from the Asia Pacific region add local context and provide examples that resonate with students

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