ECMT1020 Introduction to Econom	DESCRIPTION OF THE PROPERTY.	Over Little Control
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202281

Final Questions and Answers

1 Multiple choice questions (10 points)

There is only one correct answer to each question. Each question is worth 2 points.

- (Probability limit) A random variable X has population mean μ ≠ 0 and population variance σ². A random sample of n observations, X₁,..., X_n, is generated. Which of the following statements is incorrect?
 - (a) The average of even-numbered observations as an estimator for μ is unbiased. (correct)
 - (b) The inverse of the sample mean is a consistent estimator for 1/μ. (correct)
 - (c) The sample mean is an unbiased estimator for μ. (correct)
 - (d) The average of odd-numbered observations as an estimator for μ is not consistent. (incorrect)
- (Hypothesis test) Suppose the population mean of a random variable X is μ. We use a random sample of X to test the null hypothesis H₀: μ = 0. For a given significance level, which of the following statements is incorrect?
 - (a) The critical value of the test changes when we switch from a two-sided test to a one-sided test. (correct)
 - (b) If we reject the two-sided test, we must also reject the one-sided test. (correct)
 - (c) If we could not reject the one-sided test, then we still may reject the two-sided test. (incorrect)
 - (d) Even if we could not reject the two-sided test, we still may reject the one-sided test. (correct)
- (Adjusted R²) Which of the following statements is incorrect?
 - (a) The adjusted R² can be greater than one. (incorrect)
 - (b) The adjusted R² does not always increases as we include more regressors. (correct)
 - (c) The adjusted R² can never be greater than R², (correct)
 - (d) The adjusted R^2 can take negative values. (correct)
 - (e) The R² will never fall as we include more regressors. (correct)
- 4. (IV) Suppose X is one of the explanatory variables in a multiple regression, and it is associated with a measurement error which is correlated with the disturbance term. A researcher proposes to use another variable Z as an instrument for X. Which of the following is not the requirement for Z being a valid instrument variable?
 - (a) Z should be correlated with X. (it is)
 - (b) Z should not be correlated with the disturbance term. (it is)
 - (c) Z should not be one of the explanatory variables in the regression. (it is)
 - (d) Z should not be correlated with the other explanatory variables in the regression. (it is not)
- (Measurement error) Suppose that a variable Y depends on a variable Z but Z is measured with measurement error. That is, the true relationship is

$$Y = \beta_1 + \beta_2 Z + v$$

but Z is measured as X = Z + w where w is the measurement error. We run the regression

$$Y = \beta_1 + \beta_2 X + u$$

to obtain the OLS estimator $\hat{\beta}_1$ and $\hat{\beta}_2$. Which of the following statements is correct?

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Rosina Ehmann

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