

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. $A^2 \text{var}(X) + B^2$

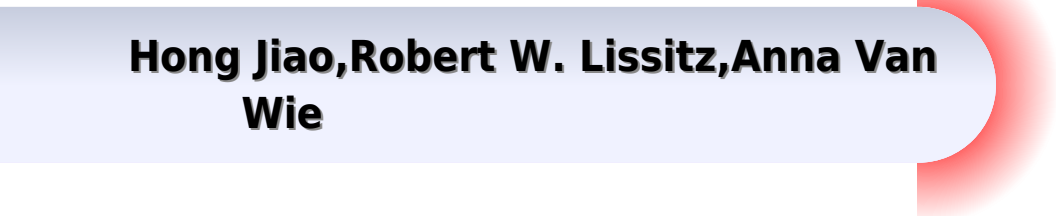
_____ #4. Which of the following is TRUE?

- 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

Multiple Choice Answer Of Econometrics Exam

**Hong Jiao, Robert W. Lissitz, Anna Van
Wie**



Multiple Choice Answer Of Econometrics Exam:

Unveiling the Power of Verbal Beauty: An Mental Sojourn through **Multiple Choice Answer Of Econometrics Exam**

In a world inundated with displays and the cacophony of instantaneous transmission, the profound energy and emotional resonance of verbal artistry usually diminish into obscurity, eclipsed by the constant onslaught of noise and distractions. However, located within the musical pages of **Multiple Choice Answer Of Econometrics Exam**, a captivating work of fictional elegance that pulses with fresh feelings, lies an unforgettable trip waiting to be embarked upon. Penned with a virtuoso wordsmith, that exciting opus courses readers on a psychological odyssey, delicately revealing the latent potential and profound affect stuck within the intricate internet of language. Within the heart-wrenching expanse of this evocative examination, we can embark upon an introspective exploration of the book is main subjects, dissect their captivating publishing design, and immerse ourselves in the indelible effect it leaves upon the depths of readers souls.

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