

## 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

**Heinz Kohler**



## Multiple Choice Answer Of Econometrics Exam:

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Data Analytics and Psychometrics Hong Jiao, Robert W. Lissitz, Anna Van Wie, 2018-12-01 The general theme of this book is to encourage the use of relevant methodology in data mining which is or could be applied to the interplay of education statistics and computer science to solve psychometric issues and challenges in the new generation of assessments In addition to item response data other data collected in the process of assessment and learning will be utilized to help solve psychometric challenges and facilitate learning and other educational applications Process data include those collected or available for collection during the process of assessment and instructional phase such as responding sequence data log files the use of help features the content of web searches etc Some book chapters present the general exploration of process data in large scale assessment Further other chapters also address how to integrate psychometrics and learning analytics in assessment and survey how to use data mining techniques for security and cheating detection how to use more assessment results to facilitate student s learning and guide teacher s instructional efforts The book includes both theoretical and methodological presentations that might guide the future in this area as well as illustrations of efforts to implement big data analytics that might be instructive to those in the field of learning and psychometrics The context of the effort is diverse including K 12 higher education financial planning and survey utilization It is hoped that readers can learn from different disciplines especially those who are specialized in assessment would be critical to expand the ideas of what we can do with data analytics for informing assessment practices

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experimental homework The data for the study is collected from the survey of 2012 2013 sophomores of the International College of Economics and Finance at the National Research University Higher School of Economics in Moscow Russia At the end of the course in Statistics in addition to standard assignments homework and exams students were given experimental homework with a ban on cooperation among them The violation of this rule was qualified as cheating The scale of cooperation is measured and then tested through the stochastic frontier technique it reveals connection with the GPA level students expectations of the cheaters share and students moral norms We also find different behavioral patterns for high and low performing students as well as country specific context of student cheating behavior

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*Probability Theory with Applications to Econometrics and Decision-making* Saul H. Hymans,1967

*Economic Analysis and Policy* ,2003

**Papers and Proceedings of the Annual Meeting** American Economic Association,2008

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*Ability, Partial Information, Guessing* T. P. Hutchinson,1991

*Introductory Econometrics with Applications* Ramu Ramanathan,2002 Offers an ideal combination of econometric theory and hands on practical training for undergraduate and graduate courses The authors ambition is to provide realistic applications without sacrificing theoretical underpinnings He uses a logical step by step approach to walk readers through numerous real world examples of model specification estimation and hypothesis testing The book also succeeds at being self contained By including background information on mathematics probability statistics and software applications readers have all the information they need in one place

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Journal of Economic Literature ,1999

*Statistics Business and Economics* Heinz Kohler,1994

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