

Econometrics Final Exam Review:

MULTIPLE CHOICE QUESTIONS:

Which of the following terms measures the association between two variables?

A: Correlation

In the equation $y = \beta_0 + \beta_1 x + u$, what is the estimated value of β_0 ?

A: $\bar{y} - \hat{\beta}_1 \bar{x}$

Consider the following regression model: $y = \alpha_0 + \beta_1 x_1 + u$. Which of the following is a property of Ordinary Least Square (OLS) estimates of this model and their associated statistics?

A: The point $(\bar{x}, \bar{y})$ always lies on the OLS regression line.

A data set that consists of a sample of individuals, households, firms, cities, states, countries, or a variety of other units, taken at a given point in time, is called a(n) _____.

A: cross-sectional data set

If x_i and y_i are positively correlated in the sample then the estimated slope is _____.

A: greater than zero

Which of the following refers to panel data?

A: Data on the birth rate, death rate and population growth rate in developing countries over a 10-year period.

If a change in variable x causes a change in variable y , variable x is called the _____.

A: explanatory variable

What does the equation $\hat{y} = \hat{\beta}_0 + \hat{\beta}_1 x$ denote if the regression equation is $y = \beta_0 + \beta_1 x_1 + u$?

A: The sample regression function

The term u in an econometric model is usually referred to as the _____.

A: error term

The coefficients of an econometric model _____.

A: describe how the variable under study responds to changes in the factors affecting it

Which of the following is an example of time series data?

A: Data on the gross domestic product of one country over a period of 45 years.

Econometrics Exams With Multiple Choice

Edward Tower



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A Guide to Econometrics Peter Kennedy, 2008-02-19 This is the perfect and essential supplement for all econometrics classes from a rigorous first undergraduate course to a first master s to a PhD course Explains what is going on in textbooks full of proofs and formulas Offers intuition skepticism insights humor and practical advice dos and don ts Contains new chapters that cover instrumental variables and computational considerations Includes additional information on GMM nonparametrics and an introduction to wavelets

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Introductory Econometrics for Undergraduates Kacapyr Elia, 2020-11-25 Thoroughly classroom tested

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