

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

NARAYAN CHANGDER



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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

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 teaching economics covers everything There is nothing else like it and it should be required reading for anyone starting a teaching career and for anyone who has been teaching for fewer than 50 years Daniel S Hamermesh University of Texas Austin US The International Handbook on Teaching and Learning Economics provides a comprehensive resource for instructors and researchers in economics both new and experienced This wide ranging collection is designed to enhance student learning by helping economic educators learn more about course content pedagogic techniques and the scholarship of the teaching enterprise The internationally renowned contributors present an exhaustive compilation of accessible insights into major research in economic education across a wide range of topic areas including Pedagogic practice teaching techniques technology use assessment contextual techniques and K 12 practices Research findings principles courses measurement factors influencing student performance evaluation and the scholarship of teaching and learning Institutional administrative issues faculty development the undergraduate and graduate student and international perspectives Teaching enhancement initiatives foundations organizations and workshops Grounded in research and covering past and present knowledge as well as future challenges this detailed compendium of economics education will prove an invaluable reference tool for all involved in the teaching of economics graduate students new teachers lecturers faculty researchers chairs deans and directors

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

this introductory text covers all the statistical topics that constitute a foundation for basic econometrics with concise explanations of technical material Introductory Econometrics: Asia Pacific Edition with Online Study Tools 12 Months Jeffrey M. Wooldridge, Mokhtarul Wadud, Jenny Lye, 2016-10-24 Econometrics is the combined study of economics and statistics and is an applied unit It is increasingly becoming a core element in finance degrees at upper levels This first local adaptation of Wooldridge's text offers a version of Introductory Econometrics with a structural redesign that will better suit the market along with Asia Pacific examples and data Two new chapters at the start of the book have been developed from material originally in Wooldridge's appendix section to serve as a clear introduction to the subject and as a revision tool that bridges students transition from basic statistics into econometrics This adaptation includes data sets from Australian and New Zealand as well as from the Asia Pacific region to suit the significant portion of finance students who are from Asia and the likelihood that many graduates will find employment overseas **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 Probability Theory and Statistical Inference

Aris Spanos, 1999-09-02 A major textbook for students taking introductory courses in probability theory and statistical inference **Economics Reading Lists, Course Outlines, Exams, Puzzles & Problems: Econometrics reading lists**, 1995 *Statistics for Business and Economics* William E. Becker, 1995 This text covers all standard topics and demonstrates data analysis techniques used in all areas of business A particularly strong feature is the wealth of carefully chosen examples case studies and exercises that ensure real life applicability Economics to Econometrics Charles F.

Manski, 2008-04-14 The original research papers collected in this volume continue the development of discrete choice analysis of related structural models for analysis of choice behavior and of the statistical theory used in inference on these models Most papers in the volume are revised versions of ones presented at a 2005 conference in honor of Daniel L McFadden whose fundamental research made discrete choice analysis part of the fabric of modern economics *JOURNAL OF ECONOMETRICS*, 1985 **Economic Analysis and Policy**, 2003 **The American Economic Review**, 1998

Frontiers in Econometrics Paul Zarembka, 1974 Model selection Linear models Multiple equation models

Econometric Methods and Applications G. S. Maddala, 1994 Comprises a collection of previously published articles by

G S Maddala Includes a brief autobiographical essay *Graduate Studies* ,1994 Journal of Economic Literature ,2005

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