

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 $\text{var}(Y) =$ _____?

- 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. $\sum (x_i - \bar{x}) = 0$

Econometrics Exams With Multiple Choice

Scott C. Dulebohn



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