

MULTIPLE CHOICE. Choose the one alternative that best completes the statement or answers the question. Be sure to write your answers in the table provided above

- 1) In the simple linear regression model, the regression slope
 - A) represents the elasticity of Y on X .
 - B) indicates by how many units Y increases, given a one unit increase in X .
 - C) indicates by how many percent Y increases, given a one percent increase in X .
 - D) when multiplied with the explanatory variable will give you the predicted Y .
- 2) Under the least squares assumptions (zero conditional mean for the error term, X_i and Y_i being i.i.d., and X_i and u_i having finite fourth moments), the OLS estimator for the slope and intercept
 - A) is BLUE.
 - B) has an exact normal distribution for $n > 15$.
 - C) has a normal distribution even in small samples.
 - D) is unbiased.
- 3) To decide whether or not the slope coefficient is large or small,
 - A) the slope coefficient must be statistically significant.
 - B) the slope coefficient must be larger than one.
 - C) you should change the scale of the X variable if the coefficient appears to be too small.
 - D) you should analyze the economic importance of a given increase in X .
- 4) $E(u_i | X_i) = 0$ says that
 - A) the sample mean of the X s is much larger than the sample mean of the errors.
 - B) dividing the error by the explanatory variable results in a zero (on average).
 - C) the sample regression function residuals are unrelated to the explanatory variable.
 - D) the conditional distribution of the error given the explanatory variable has a zero mean.
- 5) The confidence interval for the sample regression function slope
 - A) allows you to make statements about the economic importance of your estimate.
 - B) can be used to compare the value of the slope relative to that of the intercept.
 - C) adds and subtracts 1.96 from the slope.
 - D) can be used to conduct a test about a hypothesized population regression function slope.
- 6) The t -statistic is calculated by dividing
 - A) the OLS estimator by its standard error.
 - B) the slope by 1.96.
 - C) the estimator minus its hypothesized value by the standard error of the estimator.
 - D) the slope by the standard deviation of the explanatory variable.
- 7) Multiplying the dependent variable by 100 and the explanatory variable by 100,000 leaves the
 - A) heteroskedasticity-robust standard errors of the OLS estimators the same.
 - B) regression R^2 the same.
 - C) OLS estimate of the intercept the same.
 - D) OLS estimate of the slope the same.

Econometrics Multiple Choice Questions Answers

Irvin N. Gleim



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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

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Dealing with Econometrics Jordi Ripollés, Inmaculada Martínez-Zarzoso, Maite Alguacil, 2022-07-18 The book covers the basic statistical tools needed to analyse cross sectional data in order to identify quantify and evaluate possible socio economic relationships It contains both theoretical summaries and practical examples and exercises some of which are solved using Excel or the Gretl software package The exercises are mostly based on real world data from Europe and Spain The book also discusses basic methods principles and practices of cross sectional econometrics considering simple and multiple regression analysis statistical inference the use of qualitative information in regression analysis and discrete choice models In essence it is a practical guide to the fundamentals of econometrics commonly taught in undergraduate courses in Business Administration Finance and Accounting and Economics in Europe

The Economics of Cooperative Education Yasushi Tanaka, 2014-10-24 A considerable number of higher educational institutions in North America Oceania and Europe offer what are known as cooperative education work integrated learning work placements sandwich courses or internships to provide pragmatic experience to students and its popularity is spreading to many higher educational institutions in the world Alongside such development the rising needs for theoretical research and objective assessment are felt among those academics and practitioners involved in these programmes The book offers a rigorous theoretical framework based on the human capital theory of labour economics and econometric analysis which are well established concepts in the field of economics with an objective quantitative methodology to analyze and assess cooperative education programmes

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