

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 $y = \beta_0 + \beta_1 x_1 + u_2$?

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.

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