

# Introductory Econometrics – 1<sup>st</sup> Mid-Term

*If you solve all questions and provide correct answers, you will earn 110 points. Any points above 100 will be graded as 100 points.*

## Part I.

1. (5 points) Which of the following is NOT true?
  - a)  $\sum (3X + 2Y) = 3\sum X + 2\sum Y$
  - b)  $\sum X^2 = (\sum X)^2$
  - c) Mean of  $X_i = \frac{1}{N} \cdot \sum_i X_i$
  - d) standard error of  $\hat{\beta}_1 = \sqrt{\text{Var}(\hat{\beta}_1)}$
2. (5 points) The least squares estimator of the slope coefficient is unbiased means
  - a) the mean of the sampling distribution of the slope coefficient is zero
  - b) the estimated slope coefficient will always be equal to the true coefficient value.
  - c) if repeated samples are taken, on average their value will be equal to the true value.
  - d) the sampling distribution of the slope coefficient is not skewed.
3. (5 points)  $R^2$  measures
  - a) the correlation between X and Y
  - b) the amount of variation in Y
  - c) the residual sum of squares as a proportion of the total sum of squares
  - d) the explained sum of squares as a proportion of the total sum of squares
4. (5 points) In a simple regression model the slope coefficient measures
  - a) the ratio Y/X
  - b) the value of Y for any given value of X
  - c) the change in Y which the model predicts for a unit change in X
  - d) the change in X which the model predicts for a unit change in Y
5. (5 points) Which of the following is NOT true?
  - a) BLUE is efficient
  - b) BLUE is an unbiased estimator.
  - c) If an estimator is BLUE, the shape of the sampling distribution of its slope coefficient is narrower than those of other unbiased estimators.
  - d) BLUE has the maximum variance among many unbiased estimators.
6. (5 points) Which of the followings is NOT part of the classical assumptions for the OLS to be BLUE?
  - a) the error term has a zero population mean.
  - b) the regression model is linear, is correctly specified, and has an additive error term.
  - c) the error term is independent of the value of X.
  - d) observations of the error term are uncorrelated with each other.
  - e) the value of X is independent of the value of Y.

# Mid Ter Exam Principles Of Econometrics

**SA Dillow**



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