

## Interview Question

Associate - Quantitative Research Interview

*if you have set of data and do regression, what if you duplicate all the data and do regression on the new data set*

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## Interview Answer

1 Answer

- ▲ the mean and variance of the sample would not change therefore the beta estimation would be the same. however, since the sample size is doubled this will result in the lower p-value for the beta (from central limit theorem, the standard deviation of the sample mean = standard deviation of population /  $\sqrt{n}$ ). This tells us that by simply doubling/duplicating the data, we could trick the regression model to have smaller confidence interval.
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