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1.单选题 (2分)

The average treatment effect measures _____.()

- ☐ A the effect of unobserved factors on observed explanatory variables
- ☐ B the effect of unobserved factors on the average outcome of the dependent variable
- ☐ C the effect of a change in an explanatory variable on other explanatory variables
- ☒ D the effect of a policy or program on the dependent variable

本题得分: 0分
正确答案: D

2.单选题 (2分)

In the equation, $y=\beta_0+\beta_1x_1+\beta_2x_2+u$, β_2 is a() _____.

- ☐ A dependent variable
- ☒ B slope parameter
- ☐ C intercept parameter
- ☐ D independent variable

本题得分: 0分
正确答案: B

3.单选题 (2分)

A normal variable is standardized by:

- ☐ A adding its mean to it and multiplying by its standard deviation.
- ☐ B adding its mean to it and dividing by its standard deviation.
- ☐ C subtracting off its mean from it and multiplying by its standard deviation.
- ☒ D subtracting off its mean from it and dividing by its standard deviation.

本题得分: 0分
正确答案: D

4.单选题 (2分)

Which of the following is a difference between the White test and the Breusch-Pagan test? ()

- ☒ A The number of regressors used in the White test is larger than the number of regressors used in the Breusch-Pagan test.
- ☐ B The number of regressors used in the Breusch-Pagan test is larger than the number of regressors used in the White test.
Bloom's: Knowledge A-Head: Testing for Heteroscedasticity Feedback: The White test includes the squares and cross products of all independent variables. Therefore, the number of regressors is larger for the White test.
- ☐ C The White test is used for detecting autocorrelation in a linear regression model while the Breusch-Pagan test is used for detecting heteroscedasticity.

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本题得分: 0分

正确答案: A

5.单选题 (2分)

Which of the following is true of the White test?()

A

The White test is used to detect the presence of multicollinearity in a linear regression model.

B

The White test is better than the Breusch-Pagan test in terms of detecting the presence of heteroscedasticity in a linear regression model.

C

The White test cannot detect forms of heteroscedasticity that invalidate the usual Ordinary Least Squares standard errors.

D

The null hypothesis for the White test is that the square of the error term in a regression model is uncorrelated with all the independent variables, their squares and cross products.

本题得分: 0分

正确答案: D

6.单选题 (2分)

In a regression model, which of the following will be described using a dummy variable?

A

The percentage of humidity in air on a particular day

B

Whether it rained on a particular day or it did not

C

The concentration of dust particles in air

D

The volume of rainfall during a year

本题得分: 0分

正确答案: B

7.单选题 (2分)

The following simple model is used to determine the annual savings of an individual on the basis of his annual income and education. $Savings = \beta_0 + \beta_1 Edu + \beta_2 Inc + u$ The variable 'Edu' takes a value of 1 if the person is educated and the variable 'Inc' measures the income of the individual. Refer to the model above. The inclusion of another binary variable in this model that takes a value of 1 if a person is uneducated, will give rise to the problem of ____.

A

heteroskedasticity

B

dummy variable trap

C

self-selection

D

omitted variable bias

本题得分: 0分

正确答案: B

8.单选题 (2分)

A Chow test _____.()

https://changjiang-exam.yuketang.cn/result/337879?isFrom=2

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Exercise

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- (B)

 is used to determine how multiple regression differs across two groups.
- (C)

 cannot be computed for more than two time periods. Difficulty: Easy Bloom's: Knowledge A-Head: Pooling Independent Cross Sections across Time BUSPROG: Feedback:A Chow test is used to determine how multiple regression differs across two groups.
- (D)

 cannot detect changes in the slope coefficients of dependent variables over time.
- 本题得分: 0分
- 正确答案: B

9.单选题 (2分)

Which of the following correctly defines F statistic if SSR_r represents sum of squared residuals from the restricted model of hypothesis testing, SSR_{ur} represents sum of squared residuals of the unrestricted model, and q is the number of restrictions placed?

- (A)

 $F = \frac{(SSR_{ur} - SSR_r)/q}{SSR_{ur}/(n - k - 1)}$
- (B)

 $F = \frac{(SSR_{ur} - SSR_r)/(n - k - 1)}{SSR_{ur}/q}$
- (C)

 $F = \frac{(SSR_r - SSR_{ur})/q}{SSR_{ur}/(n - k - 1)}$
- (D)

 $F = \frac{(SSR_{ur} - SSR_r)/q}{SSR_r/(n - k - 1)}$

本题得分: 0分
正确答案: C

10.单选题 (2分)

The significance level of a test is:

- (A)

 the probability of rejecting the null hypothesis when it is true.
- (B)

 one minus the probability of rejecting the null hypothesis when it is false.
- (C)

 the probability of rejecting the null hypothesis when it is false.
- (D)

 one minus the probability of rejecting the null hypothesis when it is true.

本题得分: 0分
正确答案: A

11.单选题 (2分)

The value of R^2 always ____.

- (A)

 lies above 1
- (B)

 lies below 0
- (C)

 lies between 1 and
- (D)

 lies between 0 and 1

本题得分: 0分
正确答案: D

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12.单选题 (2分)

Consider the following regression model: $y_i = \beta_0 + \beta_1 x_i + u_i$. If the first four Gauss-Markov assumptions hold true, and the error term contains heteroscedasticity, then _____.()

A

Var($u_i|x_i$) = 0

B

Var($u_i|x_i$) = 1

C

Var($u_i|x_i$) = σ_1^2

D

Var($u_i|x_i$) = σ

Difficulty: Easy Bloom's: Knowledge A-Head: Heteroscedasticity-Robust Inference after OLS Estimation
BUSPROG: Feedback: If the first four Gauss-Markov assumptions hold and the error term contains heteroscedasticity, then
Var($u_i|x_i$) = σ_1^2 .

本题得分: 0分

正确答案: C

13.单选题 (2分)

What will you conclude about a regression model if the Breusch-Pagan test results in a small p-value?()

A

The model omits some important explanatory factors.

B

The model contains dummy variables.

C

The model contains heteroscedasticity.

D

The model contains homoscedasticity.

Difficulty: Easy Bloom's: Knowledge A-Head: Testing for Heteroscedasticity
BUSPROG: Feedback: The Breusch-Pagan test results in a small p-value if the regression model contains heteroscedasticity.

本题得分: 0分

正确答案: C

14.单选题 (2分)

Refer to the above model in Question 4. If $\beta_0 > 0$, _____.

A

educated people have higher savings than those who are not educated

B

individuals with lower income have higher savings

C

uneducated people have higher savings than those who are educated

D

individual with lower income have higher savings

本题得分: 0分

正确答案: A

15.单选题 (2分)

The normality assumption implies that:

A

the population error u is independent of the explanatory variables and is normally distributed with mean zero and variance σ^2 .

B

the population error u is independent of the explanatory variables and is normally distributed with mean equal to one and variance σ .

C

the population error u is dependent on the explanatory variables and is normally distributed with mean zero and variance σ .

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本题得分: 0分
正确答案: A

16.单选题 (2分)

Consider the equation, $Y = \beta_1 + \beta_2 X_2 + u$. A null hypothesis, $H_0: \beta_2 = 0$ states that:

- ☐ A Y has no effect on the expected value of X_2 .
- ☐ B X_2 has no effect on the expected value of β_2 .
- ☒ C X_2 has no effect on the expected value of Y.
- ☐ D β_2 has no effect on the expected value of Y.

本题得分: 0分
正确答案: C

17.单选题 (2分)

Which of the following statements is true of hypothesis testing?

- ☐ A OLS estimates maximize the sum of squared residuals.
- ☐ B A test of single restriction is also referred to as a joint hypotheses test.
- ☐ C The t test can be used to test multiple linear restrictions.
- ☒ D A restricted model will always have fewer parameters than its unrestricted model.

本题得分: 0分
正确答案: D

18.单选题 (2分)

If the explained sum of squares is 35 and the total sum of squares is 49, what is the residual sum of squares?

- ☒ A 14
- ☐ B 10
- ☐ C 18
- ☐ D 12

本题得分: 0分
正确答案: A

19.单选题 (2分)

High (but not perfect) correlation between two or more independent variables is called _____.

- ☐ A heteroskedasticity
- ☐ B homoskedasticity

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☐ micronumerosity

本题得分: 0分

正确答案: C

20.单选题 (2分)

A _____ variable is used to incorporate qualitative information in a regression model.

- ☐ binomial
- ☐ dependent
- ☐ continuous
- ☒ dummy

本题得分: 0分

正确答案: D

21.单选题 (2分)

Exclusion of a relevant variable from a multiple linear regression model leads to the problem of _____.

- ☐ multicollinearity
- ☒ misspecification of the model
- ☐ homoskedasticity
- ☐ perfect collinearity

本题得分: 0分

正确答案: B

22.单选题 (2分)

If an independent variable in a multiple linear regression model is an exact linear combination of other independent variables, the model suffers from the problem of _____.

- ☒ perfect collinearity
- ☐ homoskedasticity
- ☐ heteroskedasticity
- ☐ omitted variable bias

本题得分: 0分

正确答案: A

23.单选题 (2分)

The quarterly increase in an employee's salary depends on the rating of his work by his employer and several other factors as shown in the model below: Increase in salary= $\beta_0 + \beta_1 \text{Rating} + \text{other factors}$. The variable 'Rating' is a() _____ variable.

- ☒ ordinal variable

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☐ C continuous variable

☐ D Poisson variable

本题得分: 0分

正确答案: A

24.单选题 (2分)

Which of the following is true of R^2 ?

- ☐ A R^2 usually decreases with an increase in the number of independent variables in a regression.
- ☒ B R^2 shows what percentage of the total variation in the dependent variable, Y , is explained by the explanatory variables.
- ☐ C R^2 is also called the standard error of regression.
- ☐ D A low R^2 indicates that the Ordinary Least Squares line fits the data well.

本题得分: 0分

正确答案: B

25.单选题 (2分)

Which of the following is true of heteroscedasticity?()

- ☐ A Heteroskedasticty causes inconsistency in the Ordinary Least Squares estimators.
- ☐ B It is not possible to obtain F statistics that are robust to heteroscedasticity of an unknown form.
- ☐ C Population R^2 is affected by the presence of heteroskedasticty.
- ☒ D The Ordinary Least Square estimators are not the best linear unbiased estimators if heteroscedasticity is present.

本题得分: 0分

正确答案: D

26.单选题 (2分)

Which of the following is a statistic that can be used to test hypotheses about a single population parameter?

- ☐ A Durbin Watson statistic
- ☐ B F statistic
- ☐ C χ^2 statistic
- ☒ D t statistic

本题得分: 0分

正确答案: D

27.单选题 (2分)

The income of an individual in Budopia depends on his ethnicity and several other factors which can be measured quantitatively. If there are 5 ethnic groups in Budopia, how many dummy variables should be included in the regression equation for income determination in Budopia?

- ☒ A 6

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D 5

本题得分: 0分

正确答案: B

28.单选题 (2分)

Which of the following is true of dummy variables? a.

- ☐ A dummy variable takes a value of 1 or 10.
- ☒ B dummy variable takes a value of 0 or 1. d.
- ☐ C dummy variable always takes a value less than 1. b.
- ☐ D dummy variable always takes a value higher than 1. c.

本题得分: 0分

正确答案: B

29.单选题 (2分)

Find the degrees of freedom for residuals in a regression model that has 10 observations and 7 independent variables.

- ☐ A 17
- ☒ B 2
- ☐ C 3
- ☐ D 4

本题得分: 0分

正确答案: B

30.单选题 (2分)

Refer to the model above in question 4. The benchmark group in this model is _____.

- ☐ A the group of individuals with a low income
- ☐ B the group of educated people
- ☒ C the group of uneducated people
- ☐ D the group of individuals with a high income

本题得分: 0分

正确答案: C

31.单选题 (2分)

Which of the following tools is used to test multiple linear restrictions?

- ☐ A Unit root test
- ☐ B t test

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D z test

本题得分: 0分

正确答案: C

32.单选题 (2分)

Which of the following tests helps in the detection of heteroscedasticity?()

- ☐ A The Breusch-Godfrey test
- ☐ B The Durbin-Watson test
- ☒ C The Breusch-Pagan test
- ☐ D The Chow test
- Bloom's: Knowledge A-Head: Testing for Heteroscedasticity Feedback: The Breusch-Pagan test is used for the detection of heteroscedasticity in a regression model.

本题得分: 0分

正确答案: C

33.判断题 (3.5分)

If the Breusch-Pagan Test for heteroscedasticity results in a large p-value, the null hypothesis of homoscedasticity is rejected.

☐ ☒

本题得分: 0分

正确答案: 错误

34.判断题 (3.5分)

Whenever the dependent variable takes on just a few values it is close to a normal distribution.

☐ ☒

本题得分: 0分

正确答案: 错误

35.判断题 (3.5分)

The dummy variable coefficient for a particular group represents the estimated difference in intercepts between that group and the base group.

☒ ☐

本题得分: 0分

正确答案: 正确

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A binary variable is a variable whose value changes with a change in the number of observations.



本题得分: 0分
正确答案: 错误

37.判断题 (3.5分)

If the calculated value of the t statistic is greater than the critical value, the null hypothesis, H_0 is rejected in favor of the alternative hypothesis, H_1 .



本题得分: 0分
正确答案: 正确

38.判断题 (3.5分)

A dummy variable trap arises when a single dummy variable describes a given number of groups.



本题得分: 0分
正确答案: 错误

39.判断题 (3.5分)

Multicollinearity among the independent variables in a linear regression model causes the heteroscedasticity-robust standard errors for the least square estimators to be large.



本题得分: 0分
正确答案: 正确
[收起解析 ^](#)

Bloom's: Knowledge

A-Head: Heteroscedasticity-Robust Inference after OLS Estimation

Feedback: Multicollinearity among the independent variables in a linear regression model causes the heteroscedasticity-robust standard errors to be large.

40.判断题 (3.5分)

$H_1: \beta_j \neq 0$, where β_j is a regression coefficient associated with an explanatory variable, represents a one-sided alternative hypothesis.

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本题得分: 0分

正确答案: 错误

41.判断题 (3.5分)

Standard errors must always be positive.



本题得分: 0分

正确答案: 正确

42.判断题 (3.5分)

A problem that often arises in policy and program evaluation is that individuals (or firms or cities) choose whether or not to participate in certain behaviors or programs.



本题得分: 0分

正确答案: 正确

收起解析 ^

Bloom's: Knowledge

A-Head: More on Policy Analysis and Program Evaluation

Feedback: A problem that often arises in policy and program evaluation is that individuals (or firms or cities) choose whether or not to participate in certain behaviors or programs and their choice depends on several other factors. It is not possible to control for these factors while examining the effect of the programs.