装订线

装订

线

本试卷适用范围 农经实验 191

南京农业大学试题纸

学年 2020-2021

学期2

课程类型:必修

试卷类型:期中

课程 计量经济学 班级农经实验 191 学号 姓名

特别提醒:请各位同学严格遵守考试纪律。

题号	_	=	Ξ	四	五	总分	签名
得分							

A. Multiple Choices (2 Points Each, 60 Points Together)

- 1 The term ' μ ' in an econometric model is usually referred to as the _____.
 - a hypothesis
 - b error term
 - c parameter
 - d dependent variable
- 2 The parameters of an econometric model _____
 - a include all unobserved factors affecting the variable being studied
 - b refer to the explanatory variables included in the model
 - c refer to the predictions that can be made using the model
 - d describe the strength of the relationship between the variable under study and the factors affecting it
- 3 Data on the income of law graduates collected at different times during the same year is _____.
 - a panel data
 - b experimental data
 - c time series data
 - d cross-sectional data
- 4 Which of the following refers to panel data?
 - a Data on the unemployment rate in a country over a 5-year period
 - b Data on the income of 5 members of a family on a particular year.
 - c Data on the price of a company's share during a year.
 - Data on the birth rate, death rate and population growth rate in 50 developing countries over a 20-year period.
- 5 Which of the following is true?
 - A variable has a causal effect on another variable if both variables increase or decrease simultaneously.
 - b Difficulty in inferring causality disappears when studying data at fairly high levels of aggregation.
 - The notion of 'ceteris paribus' plays an important role in causal analysis.

- d The problem of inferring causality arises if experimental data is used for analysis.
- 8. The explained sum of squares for the regression function, $y_1 = \beta_0 + \beta_1 x_1 + u_1$, is defined as _____.
 - a $\sum_{i=1}^{n} (\hat{y}_i \bar{y})^2$
 - b $\sum_{i=1}^n (y_i \hat{y})^2$
 - c $\sum_{i=1}^{n} \widehat{u_i}$
 - d $\sum_{i=1}^{n} (u_i)^2$
- 6 In the regression of y on x, the error term exhibits heteroskedasticity if _____.
 - e it has a constant variance
 - f Var(y|x) is a function of x
 - g x is a function of y
 - h y is a function of x
- 7 Consider the following regression model: $y = \beta_0 + \beta_1 x_1 + u$. Which of the following is a property of Ordinary Least Square (OLS) estimates of this model and their associated statistics?
 - a The sum, and therefore the sample average of the OLS residuals, is positive.
 - b The sum of the OLS residuals is negative.
 - c The sample covariance between the regressors and the OLS residuals is positive.
 - d The point (\bar{x}, \bar{y}) always lies on the OLS regression line.
- 8 If the explained sum of squares is 45 and the total sum of squares is 69, what is the residual sum of squares?
 - a 0.652
 - b 1.53
 - c 24
 - d 114
- 9 If the residual sum of squares (SSR) in a regression analysis is 56 and the total sum of squares (SST) is equal to 80, what is the value of R²?
 - a 0.70
 - b 0.55
 - c 0.30
 - d 1.43
- 10 Which of the following is a nonlinear regression model?
 - a $y = \beta_0 + \beta_1 x^{1/2} + u$
 - b $\log y = \beta_0 + \beta_1 \log x + u$
 - c $y = 1/(\beta_0 + \beta_1 x) + u$
 - $d y = \beta_0 + \beta_1 x + u$
- 11 Which of the following is assumed for establishing the unbiasedness of Ordinary Least Square (OLS) estimates?
 - a The error term has an expected value of 1 given any value of the explanatory variable.

	b	The regression equation is linear in the explained and explanatory variables.
	С	The sample outcomes on the explanatory variable are all the same value.
	d	The error term has the same variance given any value of the explanatory variable.
12	If a	n independent variable in a multiple linear regression model is an exact linear combination of other
	ind	ependent variables, the model suffers from the problem of
	a	perfect collinearity
	b	homoskedasticity
	C	heteroskedasticty
	d	omitted variable bias
13	Sup	pose the variable x2 has been omitted from the following regression equation, $y=\beta_0+\beta_1x_1+\beta_2x_2+u$.
	$\widetilde{\beta}_1$	is the estimator obtained when x_2 is omitted from the equation. The bias in $\widetilde{\beta_1}$ is positive if
	а	β_2 >0 and x_1 and x_2 are positively correlated
	b	β_2 <0 and x_1 and x_2 are positively correlated
	С	β_2 >0 and x_1 and x_2 are negatively correlated
	d	$\beta_2 = 0$ and x_1 and x_2 are negatively correlated
14	Sup	ppose the variable x2 has been omitted from the following regression equation, $y=eta_0+eta_1x_1+eta_2x_2+eta_3$
	u.	$\widetilde{\beta_1}$ is the estimator obtained when x2 is omitted from the equation. If $E(\widetilde{\beta_1}) > \beta 1$, $\widetilde{\beta_1}$ is said to
	a	have a downward bias
	b	have an upward bias
	С	be unbiased
	d	be biased toward zero
15	Hig	h (but not perfect) correlation between two or more independent variables is called
	a	heteroskedasticty
	b	homoskedasticty
	С	multicollinearity
	d	micronumerosity
16	The	normality assumption implies that:
	а	the population error u is dependent on the explanatory variables and is normally distributed with mean
		equal to one 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.
	С	the population error u is dependent on the explanatory variables and is normally distributed with mean
		zero and variance σ.
	d	the population error \boldsymbol{u} is independent of the explanatory variables and is normally distributed with mean
		zero and variance σ^2 .

b the group of Individuals with a high income d the group of Individuals with a low income 29 Refer to the above model. If \$\beta_2 0,				1
the group of individuals with a low income 29 Refer to the above model. If β ₁ > 0,		b	the group of uneducated people	
d the group of Individuals with a low income 29 Refer to the above model. If β ₁ > 0,		C		
29 Refer to the above model. If β ₁ > 0,		d		
a uneducated people have higher savings than those who are educated b educated people have higher savings than those who are not educated c individuals with lower income have higher savings d individual with lower income have higher savings 30 In the following regression equation, y is a binary variable: y= β+β x+···β xx+ u In this case, the estimated slope coefficient, 1-1 measures a the predicted change in the value of y when x1 increases by one unit, everything else remaining constant b the predicted change in the value of y when x1 decreases by one unit, everything else remaining constant c the predicted change in the probability of success when x1 decreases by one unit, everything else remaining constant d the predicted change in the probability of success when x1 increases by one unit, everything else remaining constant B. True or False (2 Points Each, 10 Points Together) If a new independent variable is added to a regression equation, the adjusted R₂ increases only if the absolute value of the t statistic of the new variable is greater than one. R. P. E. R² is the ratio of the explained variation compared to the total variation. A cross-sectional data set consists of observations on a variable or several variables over time. T. F. A time series data is also called a longitudinal data set. T. F. The dummy variable coefficient for a particular group represents the estimated difference in intercepts between that group and the base group. T. F. C. Quantitative Analysis (4 Points Each, 20 Points Together) 1 You have obtained measurements of height (Snudenth) in inches of 29 female and 81 male studentsat your university. A regression of the height on a constant and a binary variable (BFemme), which takes a value of one for females and is zero otherwise, yields the following result: Sludentlis = 171.0 - 8.84×BFemme , R² = 0.40 (10.3) (0.57)				
a uneducated people have higher savings than those who are educated b educated people have higher savings than those who are not educated c individuals with lower income have higher savings d individual with lower income have higher savings 30 In the following regression equation, y is a binary variable: y= β+β x+···β xx+ u In this case, the estimated slope coefficient, 1-1 measures a the predicted change in the value of y when x1 increases by one unit, everything else remaining constant b the predicted change in the value of y when x1 decreases by one unit, everything else remaining constant c the predicted change in the probability of success when x1 decreases by one unit, everything else remaining constant d the predicted change in the probability of success when x1 increases by one unit, everything else remaining constant B. True or False (2 Points Each, 10 Points Together) If a new independent variable is added to a regression equation, the adjusted R₂ increases only if the absolute value of the t statistic of the new variable is greater than one. R. P. E. R² is the ratio of the explained variation compared to the total variation. A cross-sectional data set consists of observations on a variable or several variables over time. T. F. A time series data is also called a longitudinal data set. T. F. The dummy variable coefficient for a particular group represents the estimated difference in intercepts between that group and the base group. T. F. C. Quantitative Analysis (4 Points Each, 20 Points Together) 1 You have obtained measurements of height (Snudenth) in inches of 29 female and 81 male studentsat your university. A regression of the height on a constant and a binary variable (BFemme), which takes a value of one for females and is zero otherwise, yields the following result: Sludentlis = 171.0 - 8.84×BFemme , R² = 0.40 (10.3) (0.57)	29	Refe	er to the above model. If $\beta_1 > 0$,	
b educated people have higher savings than those who are not educated individuals with lower income have higher savings didividual with lower income have higher savings 30 In the following regression equation, y is a binary variable: y=βα+βιλι+βιλκ+ u In this case, the estimated slope coefficient, β1 measures a the predicted change in the value of y when x1 increases by one unit, everything else remaining constant be the predicted change in the value of y when x1 decreases by one unit, everything else remaining constant centered thange in the probability of success when x1 decreases by one unit, everything else remaining constant the predicted change in the probability of success when x1 increases by one unit, everything else remaining constant the predicted change in the probability of success when x1 increases by one unit, everything else remaining constant B. True or False (2 Points Each, 10 Points Together) If a new independent variable is added to a regression equation, the adjusted R2 increases only if the absolute value of the t statistic of the new variable is greater than one. R ² is the ratio of the explained variation compared to the total variation. A cross-sectional data set consists of observations on a variable or several variables over time. A time series data is also called a longitudinal data set. T F F The dummy variable coefficient for a particular group represents the estimated difference in intercepts between that group and the base group. T F F C. Quantitative Analysis (4 Points Each, 20 Points Together) 1 You have obtained measurements of height (Studenth) in inches of 29 female and 81 male students tyour university. A regression of the height on a constant and a binary variable (BFemme), which takes a value of one for females and is zero otherwise, yields the following result: Studentia = 171.0 - 8.84×BFemme , R ² = 0.40				
c individuals with lower income have higher savings d individual with lower income have higher savings 30 In the following regression equation, y is a binary variable:		b		
d individual with lower income have higher savings 30 In the following regression equation, y is a binary variable:		c		
In the following regression equation, γ is a binary variable: γ= β+β₁x₁+β₂x₁+ υ In this case, the estimated slope coefficient, β₁ measures a the predicted change in the value of γ when x1 increases by one unit, everything else remaining constant b the predicted change in the value of γ when x1 decreases by one unit, everything else remaining constant c the predicted change in the probability of success when x1 decreases by one unit, everything else remaining constant d the predicted change in the probability of success when x1 increases by one unit, everything else remaining constant B. True or False (2 Points Each, 10 Points Together) If a new independent variable is added to a regression equation, the adjusted R₂ increases only if the absolute value of the t statistic of the new variable is greater than one. T F F A time series data is also called a longitudinal data set. T F F A time series data is also called a longitudinal data set. T F F C Quantitative Analysis (4 Points Each, 20 Points Together) You have obtained measurements of height (Studenth) in inches of 29 female and 81 male studentsat your university. A regression of the height on a constant and a binary variable (BFemme), which takes a value of one for females and is zero otherwise, yields the following result: Studenth = 17.0 − 8.84×BFemme , R² = 0.40 (10.3) (0.57)		d		١
In this case, the estimated slope coefficient, In measures a the predicted change in the value of y when x1 increases by one unit, everything else remaining constant be the predicted change in the value of y when x1 decreases by one unit, everything else remaining constant ceremaining constant to the predicted change in the probability of success when x1 decreases by one unit, everything else remaining constant described the predicted change in the probability of success when x1 decreases by one unit, everything else remaining constant described the predicted change in the probability of success when x1 increases by one unit, everything else remaining constant described the predicted change in the probability of success when x1 increases by one unit, everything else remaining constant described the predicted change in the probability of success when x1 increases by one unit, everything else remaining constant described in the predicted change in the probability of success when x1 increases by one unit, everything else remaining constant described else remaining constant of the predicted change in the probability of success when x1 increases by one unit, everything else remaining constant predictions on the predicted change in the probability of success when x1 increases by one unit, everything else remaining constant and a binary variable of success when x1 increases by one unit, everything else remaining constant and a binary variable one unit, everything else remaining constant and a binary variable one unit, everything else remaining constant and a binary variable one unit, everything else remaining constant and a binary variable one unit, everything else remaining constant and a binary variable one unit, everything else remaining constant and a binary variable one unit, everything else remaining constant and success when x1 decreases by one unit, everything else remaining constant and success when x1 decreases by one unit, everything else remaining constant else success by one unit, everythin			The figure of the second of th	
In this case, the estimated slope coefficient, In measures a the predicted change in the value of y when x1 increases by one unit, everything else remaining constant be the predicted change in the value of y when x1 decreases by one unit, everything else remaining constant ceremaining constant to the predicted change in the probability of success when x1 decreases by one unit, everything else remaining constant described the predicted change in the probability of success when x1 decreases by one unit, everything else remaining constant described the predicted change in the probability of success when x1 increases by one unit, everything else remaining constant described the predicted change in the probability of success when x1 increases by one unit, everything else remaining constant described the predicted change in the probability of success when x1 increases by one unit, everything else remaining constant described in the predicted change in the probability of success when x1 increases by one unit, everything else remaining constant described else remaining constant of the predicted change in the probability of success when x1 increases by one unit, everything else remaining constant predictions on the predicted change in the probability of success when x1 increases by one unit, everything else remaining constant and a binary variable of success when x1 increases by one unit, everything else remaining constant and a binary variable one unit, everything else remaining constant and a binary variable one unit, everything else remaining constant and a binary variable one unit, everything else remaining constant and a binary variable one unit, everything else remaining constant and a binary variable one unit, everything else remaining constant and a binary variable one unit, everything else remaining constant and success when x1 decreases by one unit, everything else remaining constant and success when x1 decreases by one unit, everything else remaining constant else success by one unit, everythin	30	In t	he following regression equation, v is a binary variable:	
In this case, the estimated slope coefficient, \$\overline{1}_1\$ measures				
a the predicted change in the value of y when x1 increases by one unit, everything else remaining constant b the predicted change in the value of y when x1 decreases by one unit, everything else remaining constant c the predicted change in the probability of success when x1 decreases by one unit, everything else remaining constant d the predicted change in the probability of success when x1 increases by one unit, everything else remaining constant B. True or False (2 Points Each, 10 Points Together) If a new independent variable is added to a regression equation, the adjusted R2 increases only if the absolute value of the t statistic of the new variable is greater than one. T F R A cross-sectional data set consists of observations on a variable or several variables over time. T F A time series data is also called a longitudinal data set. T F The dummy variable coefficient for a particular group represents the estimated difference in intercepts between that group and the base group. T F C. Quantitative Analysis (4 Points Each, 20 Points Together) You have obtained measurements of height (Studenth) in inches of 29 female and 81 male studentsat your university. A regression of the height on a constant and a binary variable (BFemme), which takes a value of one for females and is zero otherwise, yields the following result: Studentli = 171.0 - 8.84×BFemme, R ² = 0.40 (10.3) (0.57)	In tl	nis ca	ise, the estimated slope coefficient $\widehat{\Omega}_{-}$ measures	
b the predicted change in the value of y when x1 decreases by one unit, everything else remaining constant c the predicted change in the probability of success when x1 decreases by one unit, everything else remaining constant d the predicted change in the probability of success when x1 increases by one unit, everything else remaining constant B. True or False (2 Points Each, 10 Points Together) If a new independent variable is added to a regression equation, the adjusted R2 increases only if the absolute value of the t statistic of the new variable is greater than one. T F A cross-sectional data set consists of observations on a variable or several variables over time. T F A time series data is also called a longitudinal data set. T F T F C. Quantitative Analysis (4 Points Each, 20 Points Together) You have obtained measurements of height (Studenth) in inches of 29 female and 81 male studentsat your university. A regression of the height on a constant and a binary variable (BFemme), which takes a value of one for females and is zero otherwise, yields the following result: Studentli = 171.0 - 8.84×BFemme, R ² = 0.40 (10.3) (0.57)			the predicted change in the value of v when x1 increases by one unit, everything else remaining constant	
c the predicted change in the probability of success when x1 decreases by one unit, everything else remaining constant d the predicted change in the probability of success when x1 increases by one unit, everything else remaining constant B. True or False (2 Points Each, 10 Points Together) 1 If a new independent variable is added to a regression equation, the adjusted R2 increases only if the absolute value of the t statistic of the new variable is greater than one. T F 4 A cross-sectional data set consists of observations on a variable or several variables over time. T F 4 A time series data is also called a longitudinal data set. T F 5 The dummy variable coefficient for a particular group represents the estimated difference in intercepts between that group and the base group. T F C. Quantitative Analysis (4 Points Each, 20 Points Together) 1 You have obtained measurements of height (Studenth) in inches of 29 female and 81 male studentsat your university. A regression of the height on a constant and a binary variable (BFemme), which takes a value of one for females and is zero otherwise, yields the following result: Studentli = 171.0 - 8.84×BFemme, R ² = 0.40 (10.3) (0.57)		b	the predicted change in the value of v when x1 decreases by one unit, everything else remaining constant	
remaining constant d the predicted change in the probability of success when x1 increases by one unit, everything else remaining constant B. True or False (2 Points Each, 10 Points Together) 1 If a new independent variable is added to a regression equation, the adjusted R2 increases only if the absolute value of the t statistic of the new variable is greater than one. T F 2 R2 is the ratio of the explained variation compared to the total variation. T F 4 A cross-sectional data set consists of observations on a variable or several variables over time. T F 5 The dummy variable coefficient for a particular group represents the estimated difference in intercepts between that group and the base group. T F C. Quantitative Analysis (4 Points Each, 20 Points Together) 1 You have obtained measurements of height (Studenth) in inches of 29 female and 81 male studentsat your university. A regression of the height on a constant and a binary variable (BFemme), which takes a value of one for females and is zero otherwise, yields the following result: Studenth = 171.0 - 8.84×BFemme, R ² = 0.40 (10.3) (0.57)		С	the predicted change in the probability of success when x1 decreases by one unit, everything else	
d the predicted change in the probability of success when x1 increases by one unit, everything else remaining constant 8. True or False (2 Points Each, 10 Points Together) 1 If a new independent variable is added to a regression equation, the adjusted R2 increases only if the absolute value of the t statistic of the new variable is greater than one. T F 2 R2 is the ratio of the explained variation compared to the total variation. 3 A cross-sectional data set consists of observations on a variable or several variables over time. T F 4 A time series data is also called a longitudinal data set. T F 5 The dummy variable coefficient for a particular group represents the estimated difference in intercepts between that group and the base group. T F C. Quantitative Analysis (4 Points Each, 20 Points Together) 1 You have obtained measurements of height (Studenth) in inches of 29 female and 81 male studentsat your university. A regression of the height on a constant and a binary variable (BFemme), which takes a value of one for females and is zero otherwise, yields the following result: Studenthi = 171.0 - 8.84×BFemme, R2 = 0.40 (10.3) (0.57)				
B. True or False (2 Points Each, 10 Points Together) 1 If a new independent variable is added to a regression equation, the adjusted R2 increases only if the absolute value of the t statistic of the new variable is greater than one. T F 2 R2 is the ratio of the explained variation compared to the total variation. 3 A cross-sectional data set consists of observations on a variable or several variables over time. T F 4 A time series data is also called a longitudinal data set. T F 5 The dummy variable coefficient for a particular group represents the estimated difference in intercepts between that group and the base group. T F C. Quantitative Analysis (4 Points Each, 20 Points Together) 1 You have obtained measurements of height (Studenth) in inches of 29 female and 81 male studentsat your university. A regression of the height on a constant and a binary variable (BFemme), which takes a value of one for females and is zero otherwise, yields the following result: Studenth = 171.0 - 8.84×BFemme, R2 = 0.40 (10.3) (0.57)		d	the predicted change in the probability of success when x1 increases by one unit, everything else	
B. True or False (2 Points Each, 10 Points Together) 1 If a new independent variable is added to a regression equation, the adjusted R2 increases only if the absolute value of the t statistic of the new variable is greater than one. T F 2 R² is the ratio of the explained variation compared to the total variation. 3 A cross-sectional data set consists of observations on a variable or several variables over time. T F 4 A time series data is also called a longitudinal data set. T F 5 The dummy variable coefficient for a particular group represents the estimated difference in intercepts between that group and the base group. T F C. Quantitative Analysis (4 Points Each, 20 Points Together) 1 You have obtained measurements of height (Studenth) in inches of 29 female and 81 male studentsat your university. A regression of the height on a constant and a binary variable (BFemme), which takes a value of one for females and is zero otherwise, yields the following result: Studenth = 171.0 - 8.84×BFemme, R² = 0.40 (10.3) (0.57)		_		
1 If a new independent variable is added to a regression equation, the adjusted R2 increases only if the absolute value of the t statistic of the new variable is greater than one. T F 2 R2 is the ratio of the explained variation compared to the total variation. I F 3 A cross-sectional data set consists of observations on a variable or several variables over time. T F 4 A time series data is also called a longitudinal data set. T F 5 The dummy variable coefficient for a particular group represents the estimated difference in intercepts between that group and the base group. T F C. Quantitative Analysis (4 Points Each, 20 Points Together) You have obtained measurements of height (Studenth) in inches of 29 female and 81 male studentsat your university. A regression of the height on a constant and a binary variable (BFemme), which takes a value of one for females and is zero otherwise, yields the following result: Studenth = 171.0 - 8.84×BFemme, R2 = 0.40 (10.3) (0.57)			Terraining constant	
1 If a new independent variable is added to a regression equation, the adjusted R2 increases only if the absolute value of the t statistic of the new variable is greater than one. T F 2 R2 is the ratio of the explained variation compared to the total variation. I F 3 A cross-sectional data set consists of observations on a variable or several variables over time. T F 4 A time series data is also called a longitudinal data set. T F 5 The dummy variable coefficient for a particular group represents the estimated difference in intercepts between that group and the base group. T F C. Quantitative Analysis (4 Points Each, 20 Points Together) You have obtained measurements of height (Studenth) in inches of 29 female and 81 male studentsat your university. A regression of the height on a constant and a binary variable (BFemme), which takes a value of one for females and is zero otherwise, yields the following result: Studenth = 171.0 - 8.84×BFemme, R2 = 0.40 (10.3) (0.57)	R	Tru	Or Falso (2 Boints Food 10 Boints Torothor)	
value of the t statistic of the new variable is greater than one. T F R ² is the ratio of the explained variation compared to the total variation. T F A cross-sectional data set consists of observations on a variable or several variables over time. T F A time series data is also called a longitudinal data set. T F The dummy variable coefficient for a particular group represents the estimated difference in intercepts between that group and the base group. T F C. Quantitative Analysis (4 Points Each, 20 Points Together) You have obtained measurements of height (Studenth) in inches of 29 female and 81 male studentsat your university. A regression of the height on a constant and a binary variable (BFemme), which takes a value of one for females and is zero otherwise, yields the following result: Studenth = 171.0 - 8.84×BFemme, R ² = 0.40 (10.3) (0.57)		lf a	powind an angle of the increases only if the absolute	
2 R ² is the ratio of the explained variation compared to the total variation. T F 3 A cross-sectional data set consists of observations on a variable or several variables over time. T F 4 A time series data is also called a longitudinal data set. T F 5 The dummy variable coefficient for a particular group represents the estimated difference in intercepts between that group and the base group. T F C. Quantitative Analysis (4 Points Each, 20 Points Together) 1 You have obtained measurements of height (Studenth) in inches of 29 female and 81 male studentsat your university. A regression of the height on a constant and a binary variable (BFemme), which takes a value of one for females and is zero otherwise, yields the following result: Studentli = 171.0 - 8.84×BFemme, R ² = 0.40 (10.3) (0.57)	-			
A cross-sectional data set consists of observations on a variable or several variables over time. T F 4 A time series data is also called a longitudinal data set. T F 5 The dummy variable coefficient for a particular group represents the estimated difference in intercepts between that group and the base group. T F C. Quantitative Analysis (4 Points Each, 20 Points Together) 1 You have obtained measurements of height (Studenth) in inches of 29 female and 81 male studentsat your university. A regression of the height on a constant and a binary variable (BFemme), which takes a value of one for females and is zero otherwise, yields the following result: Studenth = 171.0 - 8.84×BFemme, R ² = 0.40 (10.3) (0.57)		vait	The transfer of the new variable is greater than one. $\Gamma = F$	
A cross-sectional data set consists of observations on a variable or several variables over time. T F 4 A time series data is also called a longitudinal data set. T F 5 The dummy variable coefficient for a particular group represents the estimated difference in intercepts between that group and the base group. T F C. Quantitative Analysis (4 Points Each, 20 Points Together) 1 You have obtained measurements of height (Studenth) in inches of 29 female and 81 male studentsat your university. A regression of the height on a constant and a binary variable (BFemme), which takes a value of one for females and is zero otherwise, yields the following result: Studenth = 171.0 - 8.84×BFemme, R ² = 0.40 (10.3) (0.57)	2	p2	is the action of the could be desired as the total variation	
A time series data is also called a longitudinal data set. T F The dummy variable coefficient for a particular group represents the estimated difference in intercepts between that group and the base group. T F C. Quantitative Analysis (4 Points Each, 20 Points Together) 1 You have obtained measurements of height (Studenth) in inches of 29 female and 81 male studentsat your university. A regression of the height on a constant and a binary variable (BFemme), which takes a value of one for females and is zero otherwise, yields the following result: Studenth = 171.0 - 8.84×BFemme, R ² = 0.40 (10.3) (0.57)	2	K	T F	
A time series data is also called a longitudinal data set. T F The dummy variable coefficient for a particular group represents the estimated difference in intercepts between that group and the base group. T F C. Quantitative Analysis (4 Points Each, 20 Points Together) 1 You have obtained measurements of height (Studenth) in inches of 29 female and 81 male studentsat your university. A regression of the height on a constant and a binary variable (BFemme), which takes a value of one for females and is zero otherwise, yields the following result: Studenth = 171.0 - 8.84×BFemme, R ² = 0.40 (10.3) (0.57)	2	۸۵۰	ross sortional data and consists of charmetions on a variable or soveral variables over time.	
T F The dummy variable coefficient for a particular group represents the estimated difference in intercepts between that group and the base group. T F C. Quantitative Analysis (4 Points Each, 20 Points Together) You have obtained measurements of height (Studenth) in inches of 29 female and 81 male studentsat your university. A regression of the height on a constant and a binary variable (BFemme), which takes a value of one for females and is zero otherwise, yields the following result: Studenth = 171.0 - 8.84×BFemme, R ² = 0.40 (10.3) (0.57)	3	A ()	T F	
T F The dummy variable coefficient for a particular group represents the estimated difference in intercepts between that group and the base group. T F C. Quantitative Analysis (4 Points Each, 20 Points Together) You have obtained measurements of height (Studenth) in inches of 29 female and 81 male studentsat your university. A regression of the height on a constant and a binary variable (BFemme), which takes a value of one for females and is zero otherwise, yields the following result: Studenth = 171.0 - 8.84×BFemme, R ² = 0.40 (10.3) (0.57)	1	Λ +i	me series data is also called a longitudinal data set	
 C. Quantitative Analysis (4 Points Each, 20 Points Together) You have obtained measurements of height (Studenth) in inches of 29 female and 81 male studentsat your university. A regression of the height on a constant and a binary variable (BFemme), which takes a value of one for females and is zero otherwise, yields the following result: Studenth = 171.0 - 8.84×BFemme, R² = 0.40 (10.3) (0.57) 	7	A 11	T F	
 C. Quantitative Analysis (4 Points Each, 20 Points Together) You have obtained measurements of height (Studenth) in inches of 29 female and 81 male studentsat your university. A regression of the height on a constant and a binary variable (BFemme), which takes a value of one for females and is zero otherwise, yields the following result: Studenth = 171.0 - 8.84×BFemme, R² = 0.40 (10.3) (0.57) 	_	The	dummy variable coefficient for a particular group represents the estimated difference in intercepts	
 C. Quantitative Analysis (4 Points Each, 20 Points Together) You have obtained measurements of height (Studenth) in inches of 29 female and 81 male studentsat your university. A regression of the height on a constant and a binary variable (BFemme), which takes a value of one for females and is zero otherwise, yields the following result: Studenth = 171.0 - 8.84×BFemme, R² = 0.40 (10.3) (0.57) 	3			
C. Quantitative Analysis (4 Points Each, 20 Points Together) 1 You have obtained measurements of height (Studenth) in inches of 29 female and 81 male studentsat your university. A regression of the height on a constant and a binary variable (BFemme), which takes a value of one for females and is zero otherwise, yields the following result: Studenth = 171.0 - 8.84 × BFemme, R ² = 0.40 (10.3) (0.57)		bet		
You have obtained measurements of height (Studenth) in inches of 29 female and 81 male studentsat your university. A regression of the height on a constant and a binary variable (BFemme), which takes a value of one for females and is zero otherwise, yields the following result: Studenth = 171.0 - 8.84 × BFemme, R ² = 0.40 (10.3) (0.57)			<u></u>	
You have obtained measurements of height (Studenth) in inches of 29 female and 81 male studentsat your university. A regression of the height on a constant and a binary variable (BFemme), which takes a value of one for females and is zero otherwise, yields the following result: Studenth = 171.0 - 8.84 × BFemme, R ² = 0.40 (10.3) (0.57)				
A regression of the height on a constant and a binary variable (<i>BFemme</i>), which takes a value of one for females and is zero otherwise, yields the following result: $\overline{Studentli} = 171.0 - 8.84 \times BFemme, R^2 = 0.40$ (10.3) (0.57)	C.	Qua	intitative Analysis (4 Points Each, 20 Points Together)	
A regression of the height on a constant and a binary variable (<i>BFemme</i>), which takes a value of one for females and is zero otherwise, yields the following result: $\overline{Studentli} = 171.0 - 8.84 \times BFemme, R^2 = 0.40$ (10.3) (0.57)		52520	COO C and and O1 male studentset your university	
is zero otherwise, yields the following result: $\overline{Studentli} = 171.0 - 8.84 \times BFemme , R^2 = 0.40$ $(10.3) (0.57)$	1	You	have obtained measurements of height (Studenth) in inches of 29 female and 81 male students at your university.	1
$Studentli = 171.0 - 8.84 \times BFemme$, $R^2 = 0.40$ (10.3) (0.57)				•
(10.3) (0.57)		IS Z	ero otherwise, yields the following result.	
(10.3) (0.57)			$Studentli = 171.0 - 8.84 \times RFemme$ $R^2 = 0.40$	
	а	Wh	• • • • • • • • • • • • • • • • • • • •	?

b Test the hypothesis that females, on average, are shorter than males, at the 1% level.

You have collected data for 104 countries to address the difficult questions of the determinants for differences in the standard of living among the countries of the world. You recall from your macroeconomics lectures that the neoclassical growth model suggests that output per worker (per capita income) levels are determined by, among others, the saving rate and population growth rate. To test the predictions of this growth model, you run the following regression:

RelPersInc= $0.339 - 12.894 \times n + 1.397 \times S_K$, $R^2 = 0.621$ (0.111) (2.321) (0.206)

where RelPersInc is GDP per worker relative to the United States, n is the average population growth rate, 1980-1990, and S_{K} is the average investment share of GDP from 1960 to 1990 (remember investment equals saving).

a Interpret the results. Do the signs correspond to what you expected them to be? Explain.

b You remember that human capital in addition to physical capital also plays a role in determining the standard of living of a country. You therefore collect additional data on the average educational attainment in years for 1985, and add this variable (Educ) to the above regression. This results in the modified regression output:

RelPersInc=
$$0.046 - 5.869 \times n + 0.738 \times S_K + 0.055 \times Educ, R^2 = 0.775$$

(0.013) (1.046) (0.225) (0.017)

How has the inclusion of Educ affected your previous results?

c	Brazil has the following values in your sample: $RelPersInc = 0.30$, $n = 0.021$, $S_K = 0.169$, $Educ = 3.5$. Does your
	equation overpredict or underpredict the relative GDP per worker? What would happen to this result if Brazil
	managed to double the average educational attainment?
D.	Short Answer (5Points Each, 10 Points Together)
1	List the necessary OLS assumptions, which are used to derive the OLS estimators in linear regression models.
2	你对本次考试有什么看法和评价,从以下几个角度回答:1)题目的分析难度;2)题目的阅读难度;
2	你对自己的预测分数; 4) 对考试的一般建议。
	1000 日 1000 D 1
	1. No. 1.
任:	出卷人: 田曦