Incorrect

Question 2 1/1 pts  Adding increation tours:    Decendes wasted company	Question 1	1 / 1 pts
Question 2  Adding interaction terms:  Decreases record completely  Receases model completely  Receases model completely  Receases model completely  Adding interaction terms:  Receases model completely  Receases model completely  Analysis receases the Goodness of Flist file model  Question 3  Of 1 pts  In a finear regression model, you adult a categorical variable "City" which takes the values of 60 different cities. This leads to:  (ii) Chartefiling of your model  (iii) Reduction in the degrees of firection of your model  (iii) Reduction in the degrees of firection of your model  (iii) Reduction in the degrees of firection of your model  (iii) Reduction in the degrees of firection of your model  (iii) Reduction in the degrees of firection of your model  (iii) Reduction in the degrees of firection of your model  (iii) Reduction in the degrees of firection of your model  (iii) Reduction in the degrees of firection of your model  (iii) Reduction in the degrees of firection of your model  (iii) Reduction in the degrees of firection of your model  (iii) Reduction in the degrees of firection of your model  (iii) Reduction in the degrees of firection of your model  (iii) Reduction in the degrees of firection of your model  (iii) Reduction in the degrees of firection of your model  (iii) Reduction (iii) And the complete in the degree of firection of your model  (iii) Reduction (iii) And the degree of firection of your model  (iii) Reduction (iii) And the degree of firection of your model  (iii) Reduction (iii) And the degree of firection of your model  (iii) Reduction (iii) And the degree of firection of your model  (iii) Reduction (iii) And the degree of firection of your model  (iii) Reduction (iii) And the degree of firection of your model  (iii) Reduction (iii) And the degree of firection of your model  (iii) Reduction (iii) And the degree of firection of your model  (iii) Reduction (iii) And the degree of firection of your model  (iii) Reduction (iii) And the degree of firection of your model  (iii) Reduction (ii	False negative is a Type II error, i.e. you incorrectly retain a false null hypothesis	
Question 2  Authors increases most company Invasion or creases the Goodines of Prior file mosted Prior prior creases the Goodines of Prior file mosted Prior prior creases the Goodines of Prior file mosted Prior prior creases the Goodines of Prior file mosted  Question 3  Of 1 pts In a linear regression model, you add a categorical variable "City" which takes the values of 60 different cities. This leads to: (0) Underfiling of your model (0) Underfiling	True	
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(i) and (iii) (ii) and (iii) (iii) and (iiii)  Question 4  1/1 pts  In the model log(Y) = b0 + b1*log(X), the elasticity of Y is the percentage change in Y (the dependent variable), when X (the independent variable) increases by one unit.  False True  Question 5  1/1 pts  Odds for is the probability that the event will not happen divided by the probability that the event will happen.  False  Question 6  1/1 pts  In the election of Whoville, a poll is conducted to see whether Alex or Bob will win. Accidentally, this poll is conducted in an area which has a vast majority of Bob's supporters. Based on the result, it looks like Bob is going to win the election. However, the poll's prediction was incorrect and Alex ents up winning the election. This is an instance of selection bias – true or false?  True	(ii) only	
Question 4  1/1 pts  In the model log(Y) = b0 + b1*log(X), the elasticity of Y is the percentage change in Y (the dependent variable), when X (the independent variable) increases by one unit.  False  True  Question 5  1/1 pts  Odds for is the probability that the event will not happen divided by the probability that the event will happen.  True  False  True	(iii) only	
Question 4  1/1 pts  In the model log(Y) = b0 + b1*log(X), the elasticity of Y is the percentage change in Y (the dependent variable), when X (the independent variable) increases by one unit.  False True  Question 5  1/1 pts  Odds for is the probability that the event will not happen divided by the probability that the event will happen.  True  False  Question 6  1/1 pts  Question 6  1/1 pts  Accidentally, this poll is conducted in an area which has a vast majority of Bob's supporters. Based on the result, it looks like Bob is going to win the election. However, the poll's prediction was incorrect and Alex ends up winning the election. This is an instance of selection bias – true or false?  True	(i) and (ii)	
In the model log(Y) = b0 + b1*log(X), the elasticity of Y is the percentage change in Y (the dependent variable), when X (the independent variable) increases by one unit.    False	(i) and (iii)	
wariable) increases by one unit.  False True  Question 5  1/1 pts  Odds for is the probability that the event will not happen divided by the probability that the event will happen.  True  False  Question 6  1/1 pts  Question 6  1/1 pts  In the election of Whoville, a poll is conducted to see whether Alex or Bob will win. Accidentally, this poll is conducted in an area which has a vast majority of Bob's supporters. Based on the result, it looks like Bob is going to win the election. However, the poll's prediction was incorrect and Alex ends up winning the election. This is an instance of selection bias – true or false?	Question 4	1 / 1 pts
Question 5  1/1 pts  Odds for is the probability that the event will not happen divided by the probability that the event will happen.  True  False  Palse  Question 6  1/1 pts  In the election of Whoville, a poll is conducted to see whether Alex or Bob will win. Accidentally, this poll is conducted in an area which has a vast majority of Bob's supporters. Based on the result, it looks like Bob is going to win the election. However, the poll's prediction was incorrect and Alex ends up winning the election. This is an instance of selection bias – true or false?	In the model log(Y) = b0 + b1*log(X), the elasticity of Y is the percentage change in Y (the dependent variable), when X (the indepe variable) increases by one unit.	ndent
Question 5  Odds for is the probability that the event will not happen divided by the probability that the event will happen.  True  False  Palse  Question 6  1/1 pts  In the election of Whoville, a poll is conducted to see whether Alex or Bob will win. Accidentally, this poll is conducted in an area which has a vast majority of Bob's supporters. Based on the result, it looks like Bob is going to win the election. However, the poll's prediction was incorrect and Alex ends up winning the election. This is an instance of selection bias – true or false?	False	
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Odds for is the probability that the event will not happen divided by the probability that the event will happen.  True  False  Palse  1/1 pts  In the election of Whoville, a poll is conducted to see whether Alex or Bob will win. Accidentally, this poll is conducted in an area which has a vast majority of Bob's supporters. Based on the result, it looks like Bob is going to win the election. However, the poll's prediction was incorrect and Alex ends up winning the election. This is an instance of selection bias – true or false?	Ouestion 5	1 / 1 pts
Question 6  In the election of Whoville, a poll is conducted to see whether Alex or Bob will win. Accidentally, this poll is conducted in an area which has a vast majority of Bob's supporters. Based on the result, it looks like Bob is going to win the election. However, the poll's prediction was incorrect and Alex ends up winning the election. This is an instance of selection bias – true or false?      True	Odds for is the probability that the event will not happen divided by the probability that the event will happen.	
Question 6  In the election of Whoville, a poll is conducted to see whether Alex or Bob will win. Accidentally, this poll is conducted in an area which has a vast majority of Bob's supporters. Based on the result, it looks like Bob is going to win the election. However, the poll's prediction was incorrect and Alex ends up winning the election. This is an instance of selection bias – true or false?  True	<ul><li>True</li></ul>	
In the election of Whoville, a poll is conducted to see whether Alex or Bob will win. Accidentally, this poll is conducted in an area which has a vast majority of Bob's supporters. Based on the result, it looks like Bob is going to win the election. However, the poll's prediction was incorrect and Alex ends up winning the election. This is an instance of selection bias – true or false?  True	<ul><li>False</li></ul>	
majority of Bob's supporters. Based on the result, it looks like Bob is going to win the election. However, the poll's prediction was incorrect and Alex ends up winning the election. This is an instance of selection bias – true or false?  True	Question 6	1 / 1 pts
True		
	<ul> <li>False</li> </ul>	

Question 7	1 / 1 pts
What is the average of "lwage" for an individual who resides in the south?	
6.73	
6.70	
O 6.60	
<ul><li>6.55</li></ul>	
Question 8	1 / 1 pts
What is the value of difference estimator, b1, in the model?	
0.01565	
<ul><li>6.72959</li></ul>	
<ul><li>-0.18342</li></ul>	
0.00835	
Question 9	1 / 1 pts
Company B      Company C      Company A & Company C	
Question 10	1 / 1 pts
Which of these asset classes has historically been the safest (least risky)?	
Small Cap Stocks	
Large Cap Stocks	
Corporate Bonds	
Treasury Bonds	
Question 11	1 / 1 pts
Fill in the blanks. On average, riskier investments have average annual return & standard de	eviation.
O Low, Low	
O Low, High	
High, Low	
High High	
Question 12	1 / 1 pts

Bob deposited \$100 in the bank. After 3 years, the savings compounded to \$115.76. What was the annual rate of interest offered by the bank? 3%

4%					
• 5%					
6%					
uestio	n 12				1/1 pt
compan hare afte	y of market var the stock sp	alue \$10 billior lit?	n has a stock	split of 2 for 1.	Each share is valued at \$100 before the stock split. What is the value of each
• \$50	)				
\$10	00				
\$15	50				
\$20	00				
					1/1
uestio	n 14				1 / 1 pt
O Sei	mi-strong form	efficiency			
O Str	ong form efficie	ncy			
O Ine	fficiency				
technica	al trader place	es a lot of weig	ht on newly fo	ormed candles,	
nis trader	al trader place	es a lot of weig	ht on newly fo	ormed candles,	
technica nis trader	al trader place exhibit?	es a lot of weig	ht on newly fo	ormed candles,	
technica nis trader Ove	al trader place exhibit? erconfidence	es a lot of weig	ht on newly fo	ormed candles,	
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technica nis trader	al trader place exhibit? erconfidence as aversion cency effect	es a lot of weig	ht on newly fo	ormed candles,	making him lose track of the long-term trends. What behavioural bias(es) doe
technicanis trader  Over Los  Reconstion	al trader place exhibit? erconfidence as aversion cency effect choring  n 16  truct a CMV (	Consonant Mi	nus Vowel) fa	ctor by creating	making him lose track of the long-term trends. What behavioural bias(es) doe  0 / 1 pt
technication is trader  Over Los  Real And  Ouestion ith a consisting	al trader place exhibit? erconfidence es aversion cency effect choring  n 16  truct a CMV (sonant and si	Consonant Mi	nus Vowel) fa whose symbo	ctor by creating	making him lose track of the long-term trends. What behavioural bias(es) doe  0 / 1 pt  g a factor-mimicking portfolio where we go long on stocks whose symbols beging a vowel. Suppose it has provided an average annual premium of 3% from 1980
technicalis trader  Over Los  Rec And  And  et's consith a consitt a consist	al trader place exhibit? erconfidence es aversion cency effect choring  n 16  truct a CMV (sonant and si	Consonant Mi hort on stocks ollowing factor	nus Vowel) fa whose symbo	ctor by creating	making him lose track of the long-term trends. What behavioural bias(es) doe  0 / 1 pt  g a factor-mimicking portfolio where we go long on stocks whose symbols beging a vowel. Suppose it has provided an average annual premium of 3% from 1980
Los  Rec And  And  And  And  And  And  And  And	al trader place exhibit? erconfidence es aversion cency effect choring  n 16  truct a CMV (sonant and solution)	Consonant Mi hort on stocks ollowing factor	nus Vowel) fa whose symbo	ctor by creating	making him lose track of the long-term trends. What behavioural bias(es) doe  0 / 1 pt  g a factor-mimicking portfolio where we go long on stocks whose symbols beging a vowel. Suppose it has provided an average annual premium of 3% from 1980
Los  Rec And  And  Overtio  Rec And  Overtio  And  Overtio  Rec And  Overtio  And  Overtio  Rec And  Overtio  And  Overtio  Sta	al trader place exhibit? erconfidence es aversion cency effect choring  n 16  truct a CMV ( sonant and si Vhich of the fo	Consonant Minort on stocks ollowing factor	nus Vowel) fa whose symbo	ctor by creating	making him lose track of the long-term trends. What behavioural bias(es) doe  0 / 1 pt  g a factor-mimicking portfolio where we go long on stocks whose symbols beging a vowel. Suppose it has provided an average annual premium of 3% from 1980
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et's consoith a consoi	al trader place exhibit? erconfidence as aversion cency effect choring  n 16  truct a CMV (sonant and solution) of the formation of the format	Consonant Mi hort on stocks ollowing factor actors	nus Vowel) fa whose symbo	ctor by creating	making him lose track of the long-term trends. What behavioural bias(es) doe  0 / 1 pt  g a factor-mimicking portfolio where we go long on stocks whose symbols beging a vowel. Suppose it has provided an average annual premium of 3% from 1980
et's consoith a consoi	al trader place exhibit? erconfidence as aversion cency effect choring  n 16  truct a CMV (sonant and solution) of the formula to the formula factors and amental Factors	Consonant Mi hort on stocks ollowing factor actors	nus Vowel) fa whose symbo	ctor by creating	making him lose track of the long-term trends. What behavioural bias(es) doe  0 / 1 pt  g a factor-mimicking portfolio where we go long on stocks whose symbols beging a vowel. Suppose it has provided an average annual premium of 3% from 1980
et's conseith a consolo 2018. When the consol	al trader place exhibit?  erconfidence as aversion  cency effect choring  n 16  truct a CMV (sonant and solution of the formation of the formation of the formation of the formation of the above of the above of the above	Consonant Minort on stocks ollowing factors	nus Vowel) fa whose symbo categories sh	ctor by creating ols begin with a ould this factor	making him lose track of the long-term trends. What behavioural bias(es) does to be a suppose it has provided an average annual premium of 3% from 1980.
et's conseith a consolo 2018. When the consol	al trader place exhibit?  erconfidence as aversion  cency effect choring  n 16  truct a CMV (sonant and solution of the formation of the formation of the formation of the formation of the above of the above of the above	Consonant Minhort on stocks ollowing factors  or regression for Standard	nus Vowel) fa whose symbo categories sh	ctor by creating ols begin with a ould this factor	making him lose track of the long-term trends. What behavioural bias(es) doe  0 / 1 pt  g a factor-mimicking portfolio where we go long on stocks whose symbols beging vowel. Suppose it has provided an average annual premium of 3% from 1980 belong to?
et's conseith a consolo 2018. When the consolo 2018 is the consolo	al trader place exhibit?  erconfidence as aversion  cency effect  choring  n 16  truct a CMV ( sonant and signature of the formation of the above of	Consonant Minort on stocks ollowing factors  or regression for Standard Error	nus Vowel) fa whose symbo categories sh or a stock fund	ctor by creating ols begin with a ould this factor	
et's conseith a consolo 2018. When the consolo 2018 is the consolo	al trader place exhibit?  erconfidence as aversion  cency effect  choring  n 16  truct a CMV ( sonant and si which of the formatistical Factors  adamental Factors  and amental Factors  coefficients  Coefficients  -0.003	Consonant Minhort on stocks ollowing factors  or regression for Standard Error  0.004	nus Vowel) fa whose symbo categories sh or a stock fund t Stat	ctor by creating ols begin with a ould this factor	making him lose track of the long-term trends. What behavioural bias(es) does on the long of the long to?  O / 1 pt  O / 1 pt  O / 1 pt  O / 2 pt  O / 3 pt  O / 1 pt  O / 2 pt  O / 3 pt  O / 3 pt  O / 4 pt  O / 4 pt  O / 5 pt  O / 6 pt  O / 7 pt  O / 7 pt  O / 7 pt  O / 8 pt  O / 9 pt  O
et's consolith a c	al trader place exhibit?  erconfidence as aversion  cency effect  choring  n 16  truct a CMV ( sonant and signature of the formation of the above of	Consonant Minort on stocks ollowing factors  or regression for Standard Error	nus Vowel) fa whose symbo categories sh or a stock fund	ctor by creating ols begin with a ould this factor	making him lose track of the long-term trends. What behavioural bias(es) doe $0/1  \mathrm{pt}$ g a factor-mimicking portfolio where we go long on stocks whose symbols beg a vowel. Suppose it has provided an average annual premium of 3% from 1980 belong to?

Where Mkt-RF is the excess market return, SMB is the Size factor and HML is the Value factor.

0.736

-0.338

Incorrect

HML

-0.056

0.165

Question 17	1 / 1 pts
This fund is most likely a:	
Growth Fund	
Large-Cap Fund	
Small-Cap Fund	
High Beta Fund	

Question 18	1 / 1 pts
What is the most likely interpretation of the intercept term from the regression output?	
The fund manager generates a positive alpha which is statistically significant	
The fund manager's alpha is not statistically significant different from zero	
The fund manager generates a negative alpha which is statistically significant	
None of the above	

Question 19	1 / 1 pts
Historically, the value premium has been positive but between 2009 and 2018, the average annual premiutrait of the value factor is most likely represented by this underperformance?	um on value stocks was -2.33%. Which
Cyclicality of the value factor over certain time horizons	
Value factor is negatively correlated to the market factor	
Value factor does not exist any more	
Negative correlation of the value factor with size factor	

uestion 20	1 / 1 pt
hich of the following is most likely to happen in the long-term if <b>excessive</b> investments are made into systematic factor fund	ls?
The average annual return premiums of the factors will go down	
The average annual return premium of the factors will go up	
The average annual return premiums of the factors will not change	
None of the above	

Quiz Score: 18 out of 20