Quiz 2: Intro and Stationarity

Number of participants: 77

1

By checking "I confirm", I do confirm that I am present in the Lecture Zoom meeting at the moment and am doing this quiz individually and without sharing my answers with anyone.

✓ I confirm   100%   77 votes

(2) Slide

Quick Instructions

- **Remain muted** in Zoom during the whole quiz time

- **Make sure you entered your name**, see the top right corner

- If you have **a question, type it in the Zoom chat**

- The time is limited, please **follow the timer** displayed in Zoom

- Each question of the quiz has **exactly one correct answer**

- You must **press the "Submit" button** after answering every question

- $GRADE = \max(10, \text{ number of correct answers})$

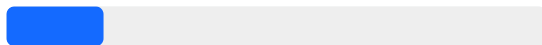# 3

Random samples are always i.i.d.

✓ TRUE   82%   63 votes

FALSE   18%   14 votes

4

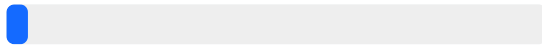## Time series data is always strictly ordered.

✓ TRUE   ████████████████████ 96%   74 votes

FALSE   ▏   4%   3 votes

5

Time series can be i.i.d.

✓ TRUE   ████████████████████   94%   72 votes

FALSE   █   6%   5 votes

6

"S&ETS" stands for ...

statistics and econometrics of time series

5%   4 votes

✓ stationary and ergodic time series

95%   73 votes

7

Strict stationarity can be observed in data

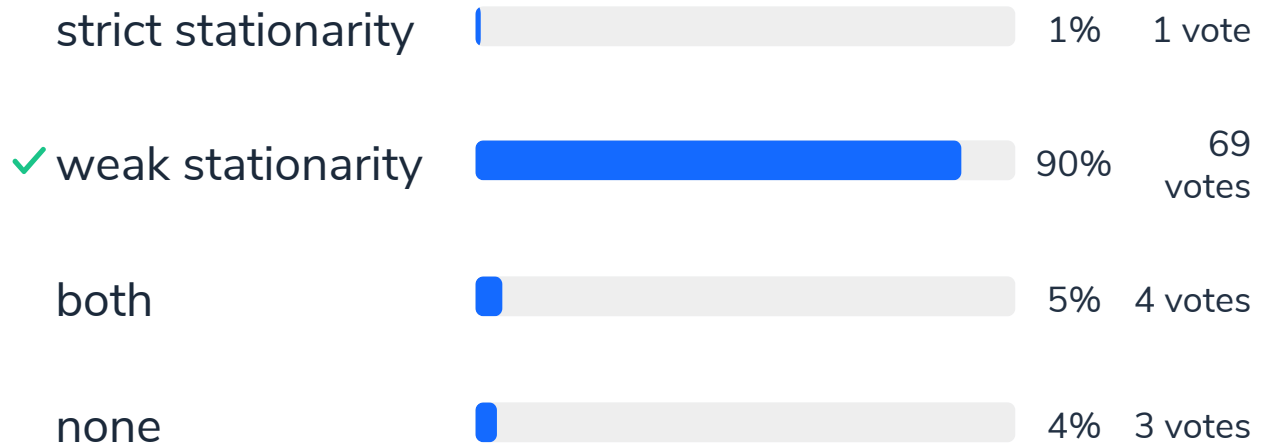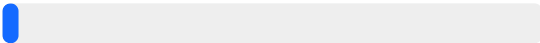TRUE �_____ 6% 5 votes

✓ FALSE ████████ 94% 72 votes

8

"Covariance stationarity" means the same as

strict stationarity		1%	1 vote
✓ weak stationarity		90%	69 votes
both		5%	4 votes
none		4%	3 votes

9

Which of the economic series are most likely non-stationary?

GDP dynamics	▆▬▬▬▬▬▬▬	12%	9 votes
Price level	▍▬▬▬▬▬▬▬	3%	2 votes
Intra-day stock trading volumes	▍▬▬▬▬▬▬▬	3%	2 votes
✓ All of the above	████████▬▬	83%	64 votes

10

When testing for stationarity, formal testing is more important than essential analysis.

TRUE   20%   15 votes

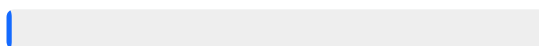✓ FALSE   80%   61 votes

11

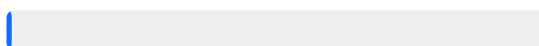# Which can be used to test for stationarity?
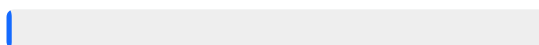
Essential judgment ███ 1%   1 vote

Visual analysis ███ 1%   1 vote

Formal testing ███ 1%   1 vote

✓ All of the above ████████████ 96%   74 votes

12

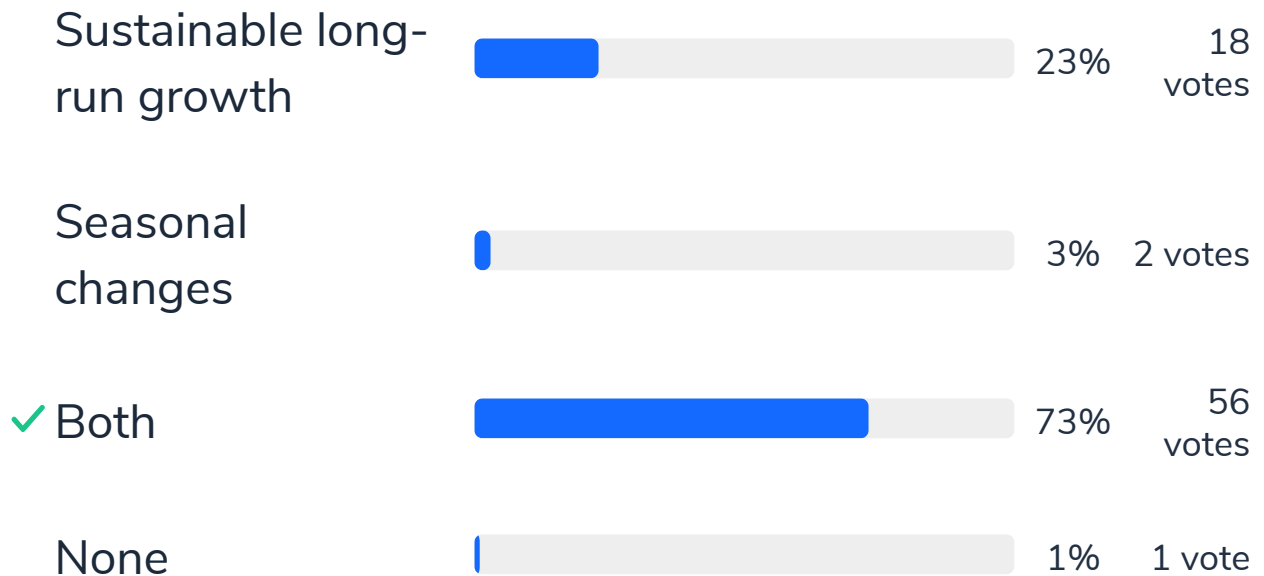# For economic time series, it is easier to accept stationarity than reject it.

TRUE ▮ 5% 4 votes

✓ FALSE ▮▮▮▮▮▮▮▮▮▮ 95% 72 votes

13

Which of the following are examples of trends?

Sustainable long-run growth   23%   18 votes

Seasonal changes   3%   2 votes

✓ Both   73%   56 votes

None   1%   1 vote

14

Which can lead to structural breaks in economic data?

Policy interventions   5%   4 votes

Random shocks   1%   1 vote

Crisis events   1%   1 vote

✓ All of the above   92%   71 votes