Quiz 3

Number of participants: 82

2

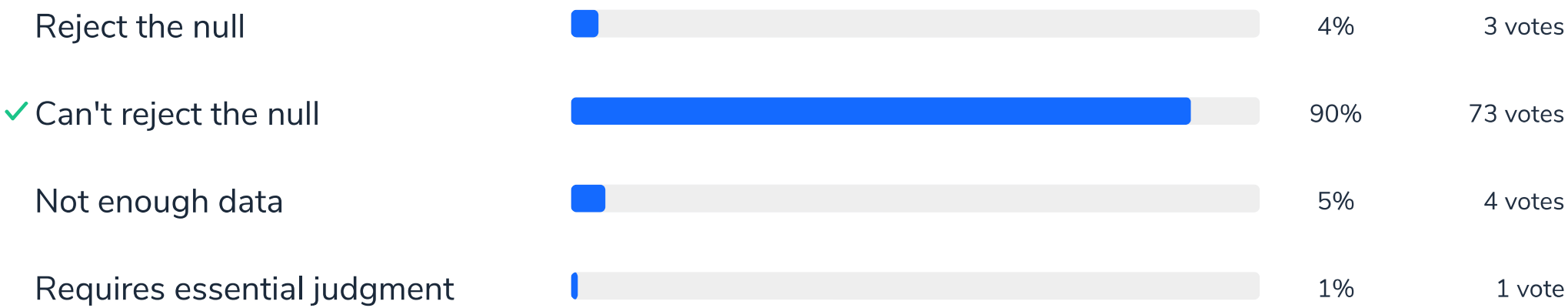
Slide

Quick Instructions

- **Remain muted** in Zoom during the whole quiz time
- 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
- $GRADE = \min(10, \text{number of correct answers})$

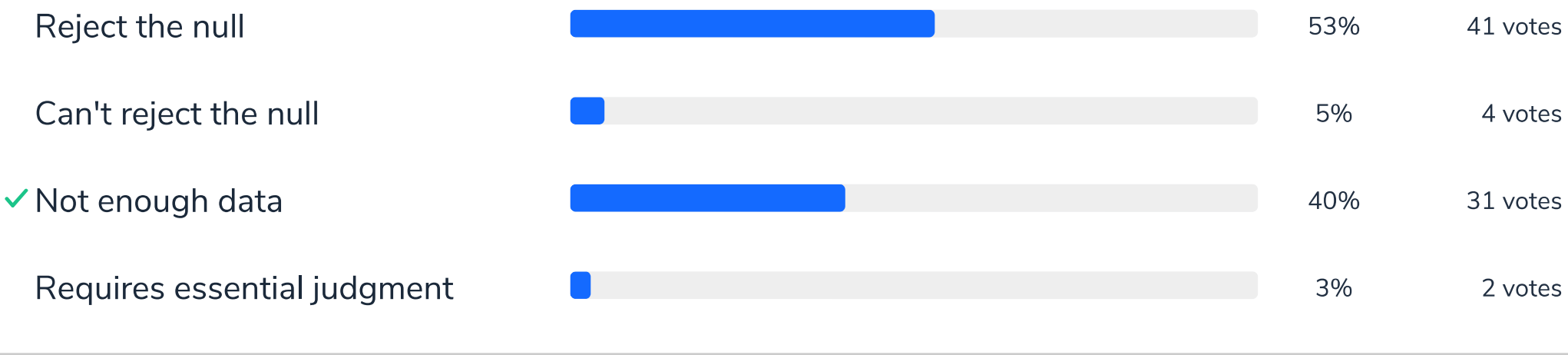
3

You're running some pretty usual and routine statistical test (a conventional criterion type). You got P-value about 0.845. What's your conclusion gonna be?



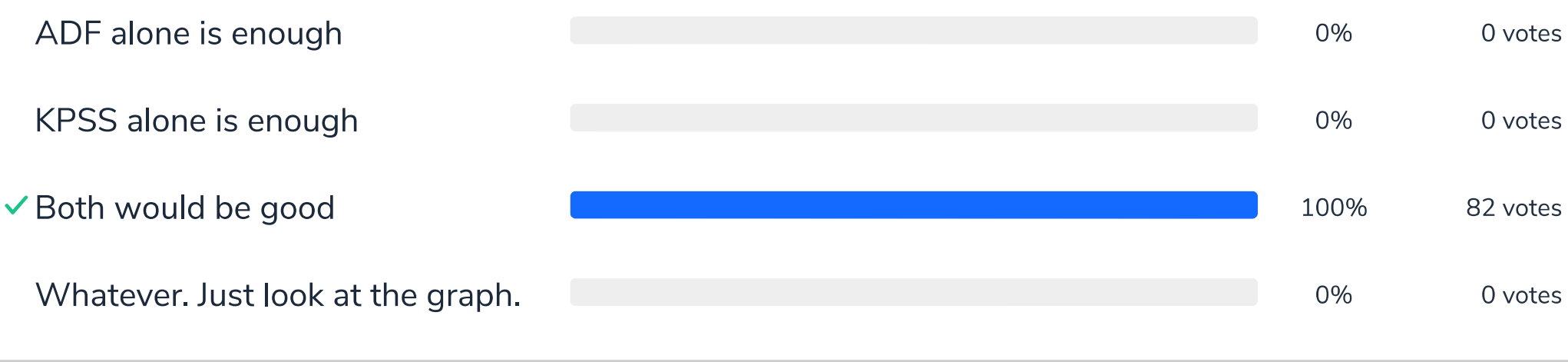
4

You're running a one-sample one-sided z-test. You got statistics value about +4,7. What's your conclusion gonna be?



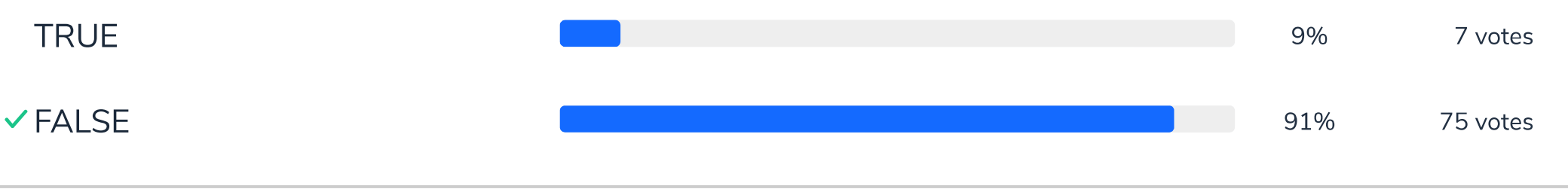
5

You decided your TS data required formal testing for stationarity. Which would you choose?



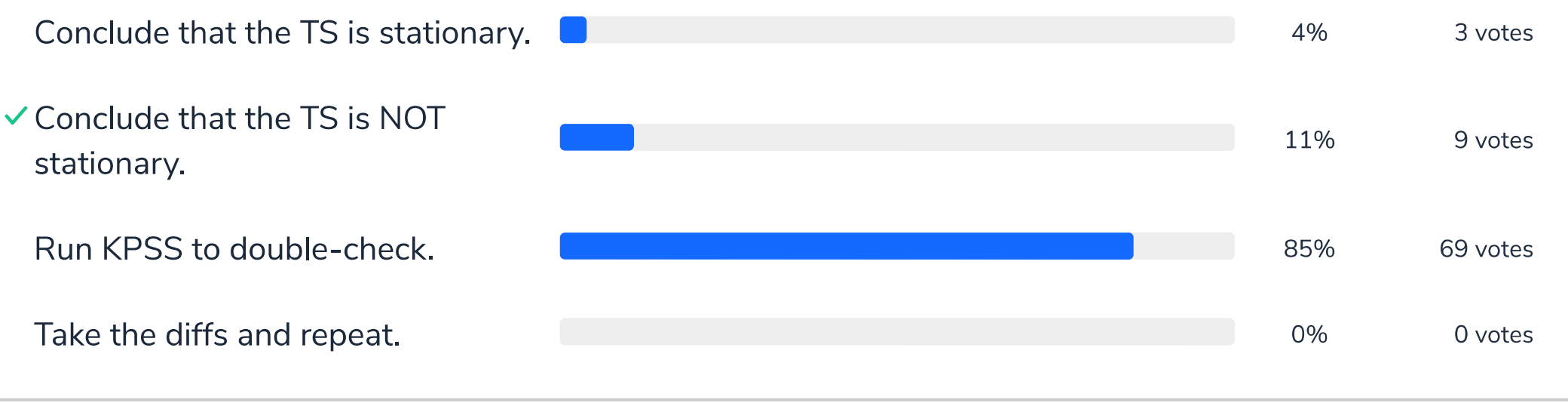
6

ADF and KPSS are both unit root tests.



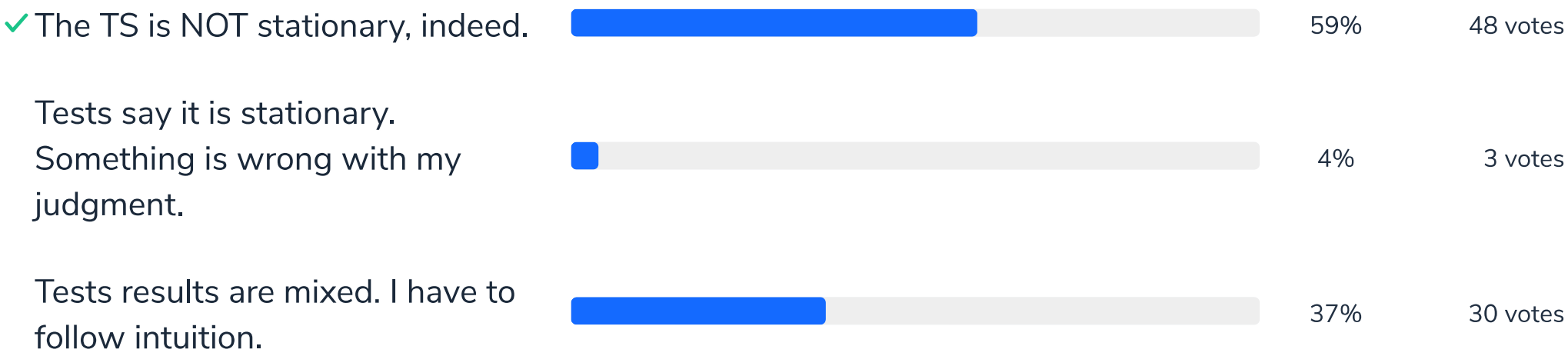
7

Running ADF, you got P-value 0.25. What's your next step?



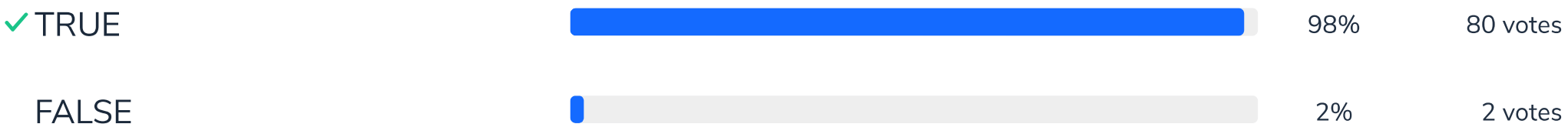
8

You're sure that your TS is NOT stationary, but you run the tests anyway. You got ADF P-value 0.067, and KPSS P-value <0.01. What's your conclusion?



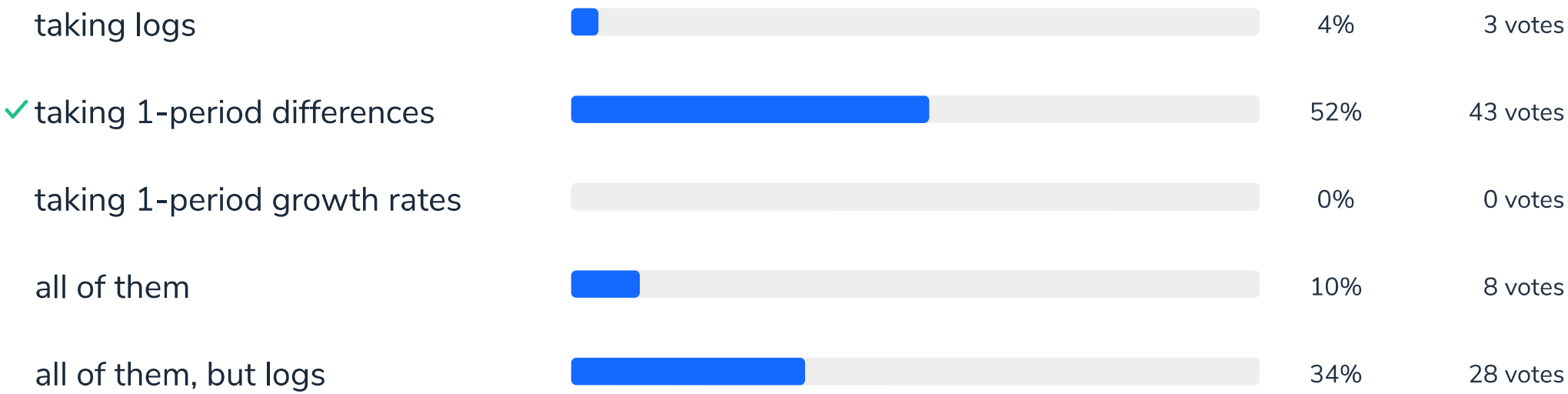
9

We can transform non-stationary raw data and get stationary TS to work with.



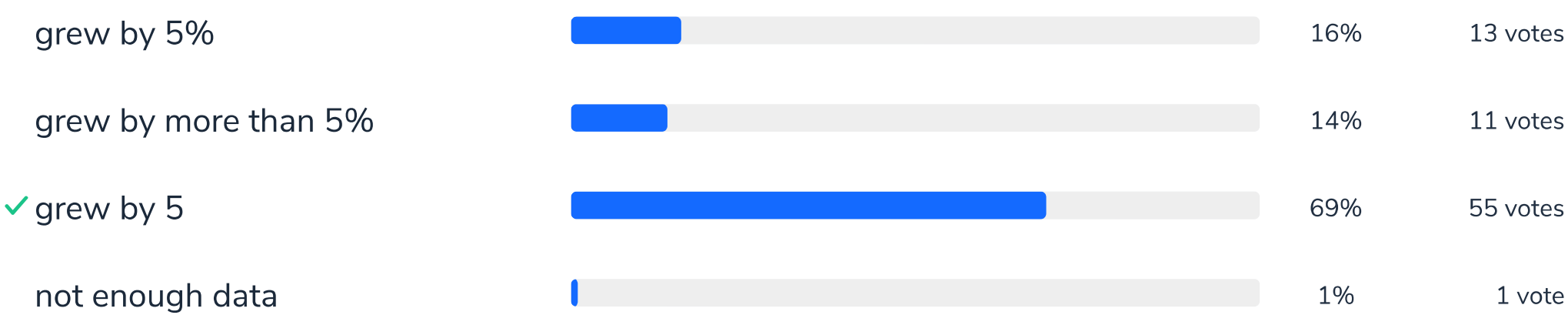
10

Which is an example of a transformation that preserves units of the data?



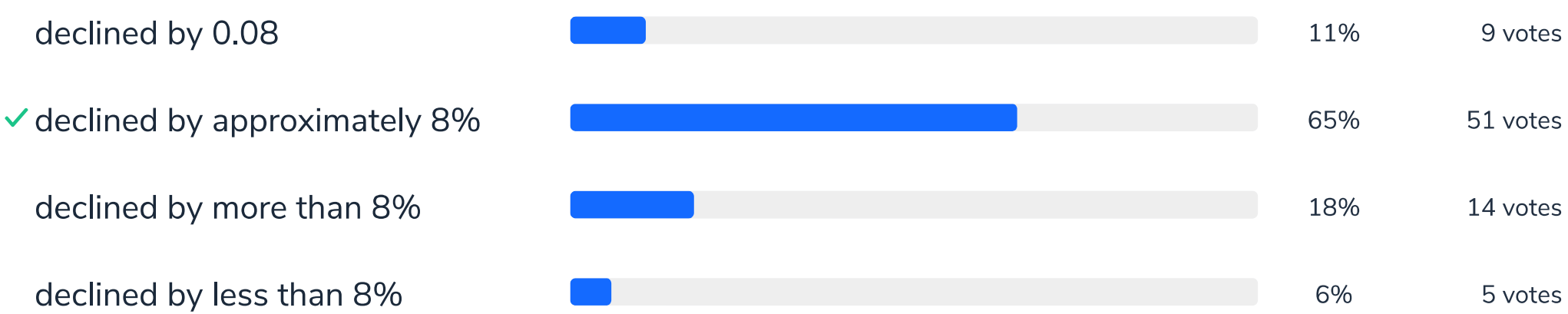
11

Over 20 periods, some TS first diffs are +0.25 on average. Thus, over the whole period, the initial TS ...



12

Over 4 periods, some TS log-diffs are -0.02 on average.
Thus, over the whole period, the initial TS ...



13

Over 5 periods, some TS % growth are all positive and 0.15 on average. Thus, over the whole period, the initial TS ...