

Quiz # 5
Chapter 9
Suggested Answers
Group 3
Econometrics 06216

Name _____

- Choose the most correct answer
 - You have 5 minutes to solve out this quiz
1. According to the text, when the underlying disturbances in the DGP are normally distributed, the F-statistic will follow the F-distribution with r degrees of freedom in the numerator and:
 - a. $n-k-1$ in the denominator
 - b. $n-1$ in the denominator
 - c. $n-k$ in the denominator
 - d. None of the above.
 2. The F-test applies to null hypothesis that impose:
 - a. Nonlinear constraints on the coefficients of the regression model
 - b. Linear constraints on the coefficients of the regression model
 - c. Logarithmic constraints on the coefficients of the regression model
 - d. Cubic constraints on the coefficients of the regression model
 3. When the coefficients of a regression relationship change over time, we call that:
 - a. Regime shift
 - b. Time series analysis
 - c. Time Shift
 - d. None of the above
 4. Econometricians should avoid drawing firm conclusions from studies that examine a wide array of variables and serve up a few “statistically significant” coefficients as discovery. This is:
 - a. Instrumental Variables
 - b. Fishing Expeditions
 - c. Data mining
 - d. b. and c.
 - e. None of the above
 5. A Wald statistics is:
 - a. A statistics that count discrepancies form each constraint of the null hypothesis
 - b. A statistics that weights discrepancies of the estimates from their hypothesized values in accord with the precisions of the estimators.
 - c. a. and b.
 - d. None of the above.