SAMPLE FINAL EXAM QUESTIONS 2020

Theory – 10 questions (Final Exam will have 20 question)

Q1. We have developed a regression model: Rent = b0+ b1" House_WithPool **where** House_WithPool is a dummy variable set to 1 if a house has a Pool and is set to 0 otherwise. The Regression summary output is

	Estimate	S.E.	t Value	Pr>|t|
Intercept	1542.149	2.954	12.58***	<.001
House_WithPool	253.666	3.123	11.42***	<.001

What is the average rent of a house with Pool given the summary output?

a. 1542.149
b. 1795.815
c. 1288.483
d. 253.666

Answer: B

Q2. Why do we use Log-Transformations when we perform transformation of variables?
A. To achieve a more linear relationship
B. To make a distribution more normal
C. To make the variance more constant
D. **All the above**
Solution: D) A, B and C are the objectives of performing Log Transformations

Q3. What is the relation between Correlation and Covariance

$$Correlation = \frac{Cov\ (x, y)}{\sigma x * \sigma y}$$

Q4. Which of the following statement is correct regarding the "size effect"?

A) Size effect means smaller firms have higher returns than larger firms on average
B) Stocks with high market capitalization generate returns greater than stocks with low market capitalization
C) Stocks with low book to market ratio tend to outperform high book to market ratio stocks
D) Firms that invest more will have a higher stock price

Solution A: (Week 8 Lesson 1)

Q5. Which of the following is **not** Fama-French factor?
A. Value
B. Size
C. Momentum
D. Market
Answer: C) Fama-French factors include market, size, value factors and others.

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