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 | SE | s Volum | Product. |
|----------------|----------|-------|----------|----------|
| Intercept | 1542.149 | 2.954 | 12.58*** | <.000d |
| House Withhook | 253.666 | 3.323 | 11.42*** | 000d |

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
- Stocks with high market capitalization generate returns greater than stocks with low market capitalization
- 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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Padhraic Smyth

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Education Services Curriculum Guide National Center for Educational Statistics, 1975 The Transvaal Educational Middle Grade Teachers' Mathematical Knowledge and Its Relationship to Instruction Judith News ,1929 Sowder, Randolph A. Philipp, Barbara E. Armstrong, Bonnie P. Schappelle, 1998-07-16 The outcome of a two year investigation this book shows how teachers understanding of the mathematics of number quantity and proportion influences how they teach and what their students learn of the concepts skills and reasoning associated with this mathematical domain of knowledge It grew out of the recognition of the need to understand the complexities of helping teachers reconceptualize the mathematics they teach and the resulting effects in their classrooms. The book includes case studies of five teachers from different types of school settings illustrating changes in the teachers teaching methods expectations of students and beliefs about the role of professional development Journal of Personalized Instruction ,1978 **Resources in Vocational Education**, 1977 Report of the Minister of Education, 1909 Reports of the Minister of Education Ontario. Department of Education, 1909 Report of the Minister of Education Ontario. Dept. of Education, 1909 Report of the Minister of Education Ontario. Department of Education, 1909

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