

## SAMPLE FINAL EXAM QUESTIONS 2020

### Theory - 10 questions (Final Exam will have 20 question)

**Q1.** We have developed a regression model:  $\text{Rent} = b_0 + b_1 * \text{House\_WithPool}$  where  $\text{House\_WithPool}$  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	P> t
Intercept	1542.149	2.954	52.58***	<.001
House_WithPool	253.666	3.323	77.42***	<.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

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

**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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1. Understanding the eBook Answers To Exam Questions
  - The Rise of Digital Reading Answers To Exam Questions
  - Advantages of eBooks Over Traditional Books
2. Identifying Answers To Exam Questions
  - Exploring Different Genres
  - Considering Fiction vs. Non-Fiction
  - Determining Your Reading Goals
3. Choosing the Right eBook Platform
  - Popular eBook Platforms
  - Features to Look for in an Answers To Exam Questions
  - User-Friendly Interface
4. Exploring eBook Recommendations from Answers To Exam Questions
  - Personalized Recommendations
  - Answers To Exam Questions User Reviews and Ratings
  - Answers To Exam Questions and Bestseller Lists
5. Accessing Answers To Exam Questions Free and Paid eBooks
  - Answers To Exam Questions Public Domain eBooks

- Answers To Exam Questions eBook Subscription Services
- Answers To Exam Questions Budget-Friendly Options

6. Navigating Answers To Exam Questions eBook Formats

- ePub, PDF, MOBI, and More
- Answers To Exam Questions Compatibility with Devices
- Answers To Exam Questions Enhanced eBook Features

7. Enhancing Your Reading Experience

- Adjustable Fonts and Text Sizes of Answers To Exam Questions
- Highlighting and Note-Taking Answers To Exam Questions
- Interactive Elements Answers To Exam Questions

8. Staying Engaged with Answers To Exam Questions

- Joining Online Reading Communities
- Participating in Virtual Book Clubs
- Following Authors and Publishers Answers To Exam Questions

9. Balancing eBooks and Physical Books Answers To Exam Questions

- Benefits of a Digital Library
- Creating a Diverse Reading Collection Answers To Exam Questions

10. Overcoming Reading Challenges

- Dealing with Digital Eye Strain
- Minimizing Distractions
- Managing Screen Time

11. Cultivating a Reading Routine Answers To Exam Questions

- Setting Reading Goals Answers To Exam Questions
- Carving Out Dedicated Reading Time

12. Sourcing Reliable Information of Answers To Exam Questions

- Fact-Checking eBook Content of Answers To Exam Questions
- Distinguishing Credible Sources

13. Promoting Lifelong Learning

- Utilizing eBooks for Skill Development
- Exploring Educational eBooks

#### 14. Embracing eBook Trends

- Integration of Multimedia Elements
- Interactive and Gamified eBooks

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