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Question 4

Not yet answered

Marked out of 1.00

Flag question

If a series, Y_t follows a random walk, what is the optimal one-step ahead forecast of y?

- a. One
- b. The average value of y over the in-sample period
- c. The current value of Y
- d. Zero

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Question 5

Not yet answered

Marked out of 1.00

Flag question

The ..... model is based on the assumption that the four components of a time series are not necessarily independent and they can affect one another.

- a. multiplicative
- b. cumutative
- c. additive
- d. None of the mentioned
- e. distributive

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Question 6

Not yet answered

Marked out of 1.00

Flag question

The first step in time-series analysis is to

- a. identify relevant correlated variables
- b. plot the data on a graph.
- c. perform preliminary regression calculations.
- d. None of the mentioned
- e. calculate a moving average.

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Question 7

Not yet answered

Marked out of 1.00

Flag question

Which of the following is not one of the four types of variation that is estimated in time-series analysis?

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- a. None of the mentioned
- b. Trend
- c. Cyclical
- d. Predictable
- e. Irregular

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Question 8

Not yet answered

Marked out of 1.00

Flag question

Given an AR(1) process with $\phi = 0.9$, what will be the autocorrelation value at lag 3?

Time left 0:18:30

- a. 0.9
- b. 0.8
- c. 0.6
- d. 0.729

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Question 9

Not yet answered

Marked out of 1.00

Flag question

The variance of the AR(1) process for Y_t given $Y_t = 0.2 + 0.4Y_{t-1} + e_t$ will be

- a. 1
- b. 2.5
- c. 1.19
- d. 0.33

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Question 10

Not yet answered

Marked out of 1.00

Flag question

Given an MA(1) process at lag 1, what will be the autocorrelation value when $\Theta = 1.0$?

Time left 0:16:19

- a. 0.345
- b. -0.099
- c. -0.441
- d. -0.500

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Question 11

Not yet answered

Marked out of 1.00

Flag question

Given an MA(1) process at lag 1, what will be the autocorrelation value when $\Theta = -0.6$?

Time left 0:14:26

- a. 0.441
- b. -0.099
- c. 0.500
- d. -0.345

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Question 12

Not yet answered

Marked out of 1.00

Flag question

Which one of the following statements is true concerning alternative forecast accuracy measures?

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- a. Mean squared error penalises large forecast errors disproportionately more than small forecast errors
- b. Mean squared error is usually highly correlated with trading rule profitability
- c. Mean absolute percentage error is a useful measure for evaluating asset return forecasts
- d. Mean absolute error provides a quadratic loss function

Question 13

Not yet answered

Marked out of 1.00

Flag question

A white noise process will have? (i) A zero mean. (ii) A constant variance. (iii) Autocovariances that are constant. (iv) Autocovariances that are zero except at lag zero

Time left 0:11:29

- a. (ii) and (iv) only
- b. (i), (ii), and (iii) only
- c. (i) and (iii) only
- d. (i), (ii), (iii), and (iv)

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Question 14

Not yet answered

Marked out of 1.00

Flag question

The value of the autocovariance function at lag 3 for the AR(1) model $Y_{t} = 0.2 + 0.4Y_{t-1} + e_{t}$ will be

- a. 0.4
- b. 0.064
- c. 0
- d. 0.076

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Question 15

Not yet answered

Marked out of 1.00

Flag question

Given an MA(1) process at lag 1, what will be the autocorrelation value when $\Theta = -0.1$?

Time left 0:10:04

- a. 0.099
- b. 0.500
- c. -0.441
- d. -0.345

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Question 16

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The ..... model assumes that the four components are independent of each other.

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- a. additive
- b. distributive
- c. None of the mentioned
- d. multiplicative
- e. cumutative

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Question 17

Not yet answered

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Flag question

Time series data have a total number of components?

- a. 4
- b. 5
- c. 6
- d. 3
- e. None of the mentioned

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Question 18

Not yet answered

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Flag question

Which of the following statements is true concerning forecasting in econometrics?

- a. Structural forecasts are simpler to produce than those from time series models
- b. Forecasts can only be made for time-series data
- c. Mis-specified models are certain to produce inaccurate forecasts
- d. In-sample forecasting ability is a poor test of model adequacy

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Question 19

Not yet answered

Marked out of 1.00

Flag question

Value of b in the trend line $Y = a + bx$ is

- a. Either positive or negative
- b. Always negative
- c. Always positive
- d. Zero
- e. None of the mentioned

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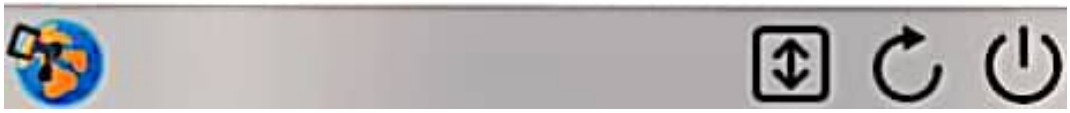

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Question 20

Not yet answered

Marked out of 1.00

Flag question

Which of the following statements are true concerning the acf and pacf? (i) The acf and pacf are often hard to interpret in practice. (ii) The acf and pacf can be difficult to c

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some data sets. (iii) Information criteria represent an alternative approach to model order determination. (iv) If applied correctly, the acf and pacf will always deliver unique model selections.

- a. (i), (ii), (iii), and (iv)
- b. (i) and (iii) only
- c. (i), (ii), and (iii) only
- d. (ii) and (iv) only

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Question 21

Not yet answered

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Flag question

The backward shift operator is convenient for describing the process of .....?

- a. sudden variation
- b. None of the mentioned
- c. differencing
- d. short term variation
- e. long term variation

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Question 22

Not yet answered

Marked out of 1.00

Flag question

The value of the autocorrelation function at lag 3 for the AR(1) model $Y_t = 0.2 + 0.4Y_{t-1} + e_t$ will be

- a. 0
- b. 0.064
- c. 0.4
- d. 0.076

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Question 23

Not yet answered

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Flag question

Time series analysis helps to:

- a. Plan future operations
- b. All of the mentioned except "None of the mentioned" option
- c. Predict the future behaviour of a variable
- d. Understand the behaviour of a variable in the past
- e. None of the mentioned

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Question 24

Not yet answered

Marked out of 1.00

Flag question

Time-series analysis is based on the assumption that

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- a. random error terms are nor distributed.
- b. past patterns in the variable to be forecasted will continue unchanged into the future.
- c. None of the mentioned
- d. the data do not exhibit a trend.
- e. there are dependable correlations between the variable to be forecast and other independent variables.

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Question 25

Not yet answered

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Flag question

The pacf is necessary for distinguishing between

- a. An AR and an MA model
- b. An MA and an ARMA model
- c. An AR and an ARMA model
- d. Different models from within the ARMA family

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Question 26

Not yet answered

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Flag question

A time series data is a set of data recorded at

- a. Time or space intervals
- b. None of the mentioned
- c. Periodically
- d. All of the mentioned except "None of the mentioned" option
- e. Successive point of time

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Question 27

Not yet answered

Marked out of 1.00

Flag question

Given an MA(2) process
$Y_t = e_t - 0.9e_{t-1} + 0.7e_{t-2}$, what will be the autocorrelation value at lag 1?

Time left 0:00:49

- a. -0.665
- b. 0.552
- c. 0.304
- d. -0.678

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Question 28

Not yet answered

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Flag question

Seasonal variation means the variation occurring within:

- a. Parts of a year
- b. Parts of the day
- c. None of the mentioned
- d. A number of years
- e. Parts of a months

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Question 30

Not yet answered

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Flag question

Consider the following AR(1) model with the disturbances having zero mean and unit variance $Y_t = 0.2 + 0.4Y_{t-1} + e_t$. The mean of Y_t will be given by

- a. 0.2
- b. 0.4
- c. 0.5
- d. 0.33

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Finish attempt ...