

Week 4 Tutorial Exercises

Econometrics and Business Statistics – Econ634

1. An investor makes two independent investments and believes the following: Investment 1 will yield a profit of \$1000 with probability of 0.6 or a loss of \$400 with probability of 0.4; investment 2 will yield a profit of \$2000 with probability 0.1, a profit of \$700 with probability 0.4 and a loss of \$500 with probability 0.5.
- Construct and graph the probability distribution of X where X represents the total profit or loss yielded on the two investments.
 - Find $P(X < 1,600)$
 - Find the expected value of X , $E(X)$
 - Find the variance and standard deviation of X

2. The density function of a uniformly distributed random variable is

$$f(X) = \frac{1}{(b-a)} \text{ for } a \leq X \leq b, \text{ and zero elsewhere}$$

Verify, using the formulas given in lectures that

- $E(X) = \frac{a+b}{2}$
- $\text{Var}(X) = E(X - E(X))^2 = \frac{(b-a)^2}{12}$

If $a = 420$ and $b = 460$

- Confirm that $P(X < 460) = 1$.
- Confirm that $P(425 < X < 435) = 0.25$.
- Compute the mean $E(X)$
- Compute the standard deviation σ_X

3. For $f(x) = x^{-2}$ for $x \geq 1$, find the

- mean,
- median and
- mode

where the graph of $f(x)$ is

Econometrics Exercises Of Lse Withi Solutions

Yan Bai



Econometrics Exercises Of Lse Withi Solutions:

This book delves into Econometrics Exercises Of Lse Withi Solutions. Econometrics Exercises Of Lse Withi Solutions is a vital topic that needs to be grasped by everyone, ranging from students and scholars to the general public. This book will furnish comprehensive and in-depth insights into Econometrics Exercises Of Lse Withi Solutions, encompassing both the fundamentals and more intricate discussions.

1. This book is structured into several chapters, namely:
 - Chapter 1: Introduction to Econometrics Exercises Of Lse Withi Solutions
 - Chapter 2: Essential Elements of Econometrics Exercises Of Lse Withi Solutions
 - Chapter 3: Econometrics Exercises Of Lse Withi Solutions in Everyday Life
 - Chapter 4: Econometrics Exercises Of Lse Withi Solutions in Specific Contexts
 - Chapter 5: Conclusion
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 4. In chapter 3, this book will examine the practical applications of Econometrics Exercises Of Lse Withi Solutions in daily life. The third chapter will showcase real-world examples of how Econometrics Exercises Of Lse Withi Solutions can be effectively utilized in everyday scenarios.
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 6. In chapter 5, the author will draw a conclusion about Econometrics Exercises Of Lse Withi Solutions. The final chapter will summarize the key points that have been discussed throughout the book.
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Table of Contents Econometrics Exercises Of Lse With Solutions

1. Understanding the eBook Econometrics Exercises Of Lse With Solutions
 - The Rise of Digital Reading Econometrics Exercises Of Lse With Solutions
 - Advantages of eBooks Over Traditional Books
2. Identifying Econometrics Exercises Of Lse With Solutions
 - 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 Econometrics Exercises Of Lse With Solutions
 - User-Friendly Interface
4. Exploring eBook Recommendations from Econometrics Exercises Of Lse With Solutions
 - Personalized Recommendations
 - Econometrics Exercises Of Lse With Solutions User Reviews and Ratings
 - Econometrics Exercises Of Lse With Solutions and Bestseller Lists
5. Accessing Econometrics Exercises Of Lse With Solutions Free and Paid eBooks
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 - Econometrics Exercises Of Lse With Solutions eBook Subscription Services
 - Econometrics Exercises Of Lse With Solutions Budget-Friendly Options
6. Navigating Econometrics Exercises Of Lse With Solutions eBook Formats
 - ePub, PDF, MOBI, and More
 - Econometrics Exercises Of Lse With Solutions Compatibility with Devices
 - Econometrics Exercises Of Lse With Solutions Enhanced eBook Features
7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Econometrics Exercises Of Lse With Solutions
 - Highlighting and Note-Taking Econometrics Exercises Of Lse With Solutions
 - Interactive Elements Econometrics Exercises Of Lse With Solutions

8. Staying Engaged with Econometrics Exercises Of Lse Withi Solutions
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Econometrics Exercises Of Lse Withi Solutions
9. Balancing eBooks and Physical Books Econometrics Exercises Of Lse Withi Solutions
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Econometrics Exercises Of Lse Withi Solutions
10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
11. Cultivating a Reading Routine Econometrics Exercises Of Lse Withi Solutions
 - Setting Reading Goals Econometrics Exercises Of Lse Withi Solutions
 - Carving Out Dedicated Reading Time
12. Sourcing Reliable Information of Econometrics Exercises Of Lse Withi Solutions
 - Fact-Checking eBook Content of Econometrics Exercises Of Lse Withi Solutions
 - 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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