Chapter 17 - Correlation and Regression

Correlation - Scatter Diagram

Past Year Questions

PYQ May 18

- (1) If the plotted points in a scatter diagram are evenly distributed, then the correlation is
 - a. Zero
- b. Negative
- c. Positive
- d. (a) or (b)

PYQ May 18

- - a. Positive
- b. Negative
- c. Zero
- d. None of these

Note: Confusing question but ans is taken as per ICAI Study Material

PYQ May 18

- (3) A relationship $r^2 = 1 \frac{500}{300}$ is not possible
 - a. True
- b. False
- c. Both (a) & (b)
- d. None of these

PYQ Nov. 19

- (4) If the plotted points in a scatter diagram lie from upper left to lower right, then correlation is
 - a. Positive b.
- b. Negative
 - c. Zero
- d. None of these

PYQ Nov. 20

- (5) Scatter diagram does not help us to?
 - a. Find the type of correlation
 - b. Identify whether variables correlated or not
 - c. Determine the linear or non-linear correlation
 - d. Find the numerical value of correlation coefficient

PYQ July 21

- (6) If the data points of (X, Y) series on a scatter diagram lie along a straight line that goes downwards as X-values move from left to right, then the data exhibit ---- correlation.
 - a. Direct
 - b. Imperfect indirect
 - c. Indirect
 - d. Imperfect direct

PYQ June 22

- (7) If the plotted point in a scatter diagram lie from lower left to upper right then correction is:
 - a. Positive
 - b. Negative
 - c. Perfectively negative
 - d. Zero

PYQ June 22

- (8) Scattered diagram is used to plot
 - a. Quantitative data
 - b. Qualitative data
 - c. Discrete data
 - d. Continuous data

Answer Key

- 3

- 1 a 4 b
- 5 d
- 6 c

a

Correlation - Scatter Diagram

Mock Test Paper Questions

MTP May 19

- (1) The covariance between two variables is
 - a. Strictly positive
 - b. Strictly negative
 - c. Always 0
 - d. Either positive or negative or zero.

MTP May 19 Series II

- (2) Correlation analysis aims a
 - a. Predicting one variable for a given value of the other variable
 - b. Establishing relation between two variables
 - c. Measuring the extent of relation between two variables
 - d. Both (b) and (c).

MTP May 20

- (3) When r = 1, all the points in a scatter diagram would lie
 - a. On a straight line directed from lower left to upper right
 - b. On a straight line directed from upper left to lower right
 - c. On a straight line
 - d. Both (a) and (b)

MTP Apr 21

- Price and Demand are the example of (4)
 - No correlation a.
 - Positive correlation b.
 - Negative correlation c.
 - None of these d.

MTP Nov 21

- For a 4×7 classification of bivariate data, the (5) maximum no. of conditional distributions is: 28
 - 11
- 35 C.
- None of these d.

MTP Nov 21

Below scatter diagram shows what type of (6) correlation

6					1	
5				,	/	
4			,			
3		,	/	-		
2		/				
1	/					
0						
		1000000000	200	200	1000	6

- Perfect negative correlation a.
- Negative correlation b.
- Positive correlation C.
- Perfect positive correlation d.

MTP Oct 21

- For a $p \times q$ classification of bivariate data, the maximum no. of conditional distributions is
 - a.
- p+q b.
- C. pq
- d. Pora

MTP Oct 21

- For a p × q bivariate frequency table, the (8) maximum number of marginal distributions is
- b. p+q
- 2 d.

MTP March 22

- If the plotted points in a scatter diagram lie (9) from upper left to lower right, then the correlation is
 - Positive
- b. Zero
- Negative
- none of these.

MTP June 22

- (10)For a m×n two way or bivariate frequency table, the maximum number of marginal distributions is
 - 1
- 2 b.
- m+n
- d.

MTP June 2023 Series II

- A scatter diagram of two variables developing a pattern of multiple circular rings represents (11) which kind of correlation?
 - Positive
 - Negative b.
 - Curvilinear C.
 - No correlation d.

MTP June 24 Series II

- For a (m×n) classification of bivariate data, the maximum no. of conditional distributions is p
- b. p+q
- Pq
- d. p

Answer Key

- 2 d 1 d 6 4 9
- 12 11 b 10

Karl Pearson Product Moment Correlation

Past Year Questions

PYQ May 18

- The covariance between two variables is (1)
 - Strictly positive
 - Strictly negative b.
 - Always zero
 - Either positive or negative or zero

PYQ May 18

- of the Correlation coefficient is units of measurements.
 - dependent b.
- independent
- none of these d.

PYQ Nov. 18

- If the correlation coeff. between the variables X (3) and Y is 0.5, then the correlation coefficient between the variables 2x - 4 and 3 - 2y is
- b. 0.5
- 0.5
- d. 0

PYQ June 19

(4) Given that

X	Y
-3	9
-3/2	9/4
0	0
3/2	9/4
. 3	9

Then Karl Pearson's coefficient of correlation is

- a. Positive
- b. Zero
- c. Negative
- d. None of these

PYQ June 19

If the regression line of y on x is given by y = x + 2 and Karl Pearson's coefficient of correlation is

0.5 then
$$\frac{\sigma_y^2}{\sigma_x^2} = \underline{\hspace{1cm}}$$

- a. 3
- b. 2
- c. 4
- d. None of these

PYQ Nov. 19

6) What is the coefficient of correlation from the following data?

X	1	2	3	4	5
Y	5	4	3	2	6
a.	0		b.	- 0.75	
c.	- 0.85		d.	0.82	

PYO Nov. 20

(7) The covariance between two variables is

- a. Strictly positive
- b. Strictly negative
- c. Always zero
- d. Either positive or negative or zero

PYQ Jan. 21

(8) For the set of observations {(1,2),(2,5),(3,7),(4,8),(5,10)} the value of Karl-person's coefficient of correlation is approximately given by

- a. 0.755
- b. 0.655
- c. 0.525
- d. 0.985

PYQ Jan. 21

- (9) The coefficient of correlation between x and y is 0.5 the covariance is 16, variance of x is 16 then standard deviation of y is
 - a. 4
- b. 8
- c. 16
- d. 64

PYQ July 21

- (10) If the sum of the product of the deviations of X

 and Y from their means is zero the correlation coefficient between X and Y is:
 - a. Zero
- b. Positive
- c. Negative
- d. 10

PYQ July 21

- (11) The sum of square of any real positive quantities and its reciprocal is never less than:
 - a. 4
- b. 2
- c. 3
- d. 4

Note: Remember this as a property

PYQ June 22

- (12) Karl Pearson Correlation Coefficient method is
- wed for
 - a. Any data
 - b. Scattered data
 - c. Grouped data
 - d. Ungrouped data

PYQ June 22

- (13) Which of the following is used to find correlation between two qualitative characteristics
 - a. Karl Pearson
 - b. Spearman rank correlation
 - c. Concurrent deviation
 - d. Scatter diagram

PYQ Dec 22

(14) Pearson's Correlation coefficient between x and

- $\frac{cov(x,y)}{S.S.}$
- $b. \quad \frac{cov^2(x,y)}{S_x S_y}$
- $\frac{c}{cov(x,y)^2}$
- $\frac{d. \quad S_x S_y}{cov(x,y)}$

PYQ Dec 23

- (15) ---- may be defined as the ratio of covariance between the two variables to the product of the standard deviation of the two variables
 - a. Scatter diagram
 - b. Karl Pearson's correlation coefficient
 - c. Spearman's correlation coefficient
 - d. Coefficient of concurrent deviations

PYQ June 24

- (16) If cov(x,y) = -2.15, $S_x = 1.30$, $S_y = 2.50$, then correlation coefficient r is
 - a. -0.66
 - b. 0.66
 - c. 0.76
 - d. 0.99

PYQ June 24

- (17) The range of the coefficient of correlation is
 - a. between -1 and 1
 - b. between -1 and 1 including 1
 - c. between -1 and 1 including -1
 - d. between -1 and 1 including -1, 1

PYQ Sep 24

- The variance of two variables 'x' and 'y' are 16 and (18)25 and covariance between 'x' and 'y' is 18.5. Another two variables 'u' and 'v' are defined as u = (x-3)/2 and v = (y-2)/3, then coefficient of correlation between 'u' and 'v' is:
 - 0.875

b. 0.85

	C.	0.90			a.	0.323		
			Ans	wei	Key			
1	d		-	b			C	
	1 6		5	c		6	a	
	d		8			9	b	
) a		11			12	a	
			14			15	b	
	b		17			18		
16	a		17	ш			1	

Karl Pearson Product Moment Correlation

Mock Test Paper Questions

MTP May 18

- of the units of Correlation Co-efficient is (1) measurements
 - Independent
- Dependent
- none of these d.

MTP May 18

- If for two variable x and y, the covariance, variance of x and variance of y are 40, 16 and 256 respectively, what is the value of the correlation coefficient?
 - 0.01
- 0.625
- 0.4
- 0.5

MTP Nov 18

- The correlation coefficient between x and y is 0.8, (3) the correlation coefficient between u and v are 2u + x + 4 = 0 and 4v + 16y + 11 = 0
 - r = 0.8
- b. r = -0.8
- C. r = 0
- $d. r = \pm 1$

MTP Nov 18

- If the relation between two variables x and y in (4) given by 2x+3y+4=0, then the Value of the correlation coefficient between x and y is
- b.
- C.
- d. Negative

MTP May 20

If for two variable x and y, the covariance, variance (5) of x and variance of y are 40, 16 and 256 respectively, what is the value of the correlation coefficient?

- 0.01
- 0.625
- 0.4 C.
- 0.5 d.
 - MTP May 20
- If the relation between x and u is 3x + 4u + 7 = 0and the correlation coefficient between x and y is _ (6) 0.6, then what is the correlation coefficient between u and y? 0.8
 - -0.6
- b.
- 0.6 C.
- -0.8d.
- MTP Nov 20 When r = 0 then cov(x,y) is equal to (7)
- 公
 - 1 b.
 - 0 C.
 - None d.

MTP March 2021

- Correlation coefficient r, bxy and byx are all have (8)
 - signs
 - Different
- Same b.
- Both
- None ·d.

MTP March 2021

- The covariance between two variables is (9)
 - Strictly positive
 - Strictly negative b.
 - Always zero C.
 - Either positive or negative or zero

MTP Apr 21

- The correlation coefficient (r) is the (10)two regression coefficients
 - AM
- GM b.
- HM
- Median d.

MTP Apr 21

- The coefficient of correlation between x and y is (11)0.6. If x and y values are multiplied by -1, then coefficient of correlation will be
 - -0.6
- 1/0.6 b.
- 0.6
- 0.4 d.

MTP Nov 21

- There are two equations: m + 3p = 2 and 6n + 2q =(12)1. Correlation coefficients for p and q is 0.5. Find the correlation coefficients of m and n
 - 0.6
- 0.5 b.
- -0.5
- None of these d

MTP Oct 21

If the covariance between two variables is 20 and (13)the variance of one of the variables is 16, what would be the variance of the other variable?

				11. 11	10	
	a.	$s_y^2 \ge 25$	b.	More th	an 10	
		Less than 10	d.	More th	ian 1.25	
	C.				March 22	
	The C	ovariance betwe	en two	pariables	is	
(4)	a.	Strictly positi	ve			
	b.	Strictly negat	ive			
	c.	Always 0				
	d.	Either positiv	e or neg	ative or z	ero.	
		A LAND		The second secon	P March 22	and a
5)	The c	covariance betw	een two	variables	X and Y is	
31	84 0	and their vari	ances a	re 25 ai	nd 36 resp.	
	Calcu	ılate Karl Pears		fficient o	fcorrelation	
	a.	0.82	b.	0.28		
	c.	0.01	d.	manifestoro Malerberra Susant		
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6)		relation co-effic		etween x	and y is 0.5	
#	then	r between x an				
	a.	. 1	b.			81
	C.	-0.5	and the second second second	. 0	20 0 1 7	
				The second second second	22 Series I	
7)	The	covariance betw		variable	S 1S	N
	a.	Strictly posi				
	b.	Strictly nego	ative			
	C.	Always 0	i •	andima av	HOWA	1
	d.	Either posit	ive or ne		ec 23 Series	I
18)	16 41	he coefficient of	correlat		对你的时间是这些时间 是不是一个	
10)	05	the covarian	correction 1	16 and	the Standar	rd
		viation of y is		'\\		
	a.	4		X		
	b.	8	A .			
	c.	16				
	d.	64	b .	A 4 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1		
474	E AND	Call and Care day	48, 147	MTP Ju	ne 24 Series	3 I
19)	The	covariance bet	ween tu	vo variab	les X and Y	is
	8.4	and their varia	nces are	25 and 3	6 respective	ly.
	Calo	culate Karl Pea	rson's c	oefficient	of correlati	on
	betu	veen them.				
	a.	0.82	halarea l	b. 0.28		
	c.	0.01	n listing	1. 0.09		
		STEEL STATE		MTP I	me 24 Serie	sI
(20)	Ifr	is the Karl Ped	rson's			
		bivariate distr		THE RESERVE OF THE PARTY OF THE	CONTRACTOR OF THE PARTY OF THE	
		at right angles			0	

	MTP June 24 Series I
(21)	and the determination is
(21)	
	u. 0.1
200	c. 0.36 u. 0.01 MTP June 24 Series II
(00)	the maniables r and u is
(22)	found to be 0.4. What is the correlation between 2x
	found to be 0.4. What is the correlation
	and $(-y)$? b. -0.4
	u. U.I
	c. 0.6 d. None of these MTP June 24 Series II
	of the units of
(23)	
	measurements
	a. Dependent b. Independent
1000000	c. Both d. None of these MTP June 24 Series II
	MIP June 24 Series II
(24)	If for two variable x and y, the covariance, variance
	of x and variance of y are 40, 16 and 256
	respectively, what is the value of the correlation
NO.	coefficient?
4	a. 0.01 b. 0.625
	c. 0.4 d. 0.5
	MTP June 24 Series II
(25)	If $r = 0.5$, $\sum xy = 120$, $\sigma y = 8$, $\sum x^2 = 90$, then
	value of n is equal to
	where $\sum xy = \sum (x - \overline{x})(y - \overline{y}), \sum x^2 = \sum (x - \overline{x})^2$
1	a. 5 b. 10
	1 20
	MTP June 24 Series III
(26	
(26)	
	, ,, ,,
	c1 d. None of these MTP June 24 Series III
(2-	
(27	
	measurements
	a. Independent b. Dependent
	c. Both d. None of these
4	MTP June 24 Series III
(2	8) If for two variable x and y, the covariance, variance
	of x and variance of y are 40, 16 and 256
	respectively, what is the value of the correlation
	coefficient?
	a. 0.01 b: 0.625
	c. 0.4 d. 0.5
11.	MTP Sep 24 Series
0	29) if the coefficient of correlation between x and y i
7	J. J

(29) if the coefficient of correlation between x and y is 0.5, the covariance is 16 and if the standard deviation of x is 4 then Standard deviation of y is:

r=0 None

a.

 $r = \pm 1$

	-						
a.	4		b.	8			
c.	16		d.	64			
		Answ	er Key	1			
1	a	2	b		3	a	
4	C	5	b		6	C	
7	c	8	b		9	d	
10	b	11	C		12	b	
13	a	14	d		15	b	
16	C	17	d		18	b	
19	b	20	<i>b</i>		21	d	
22	b	23	b		24	b	
25	b	26	b		27	a	
28	b	29	b	MINISTRA			

Spearman Rank Correlation

Past Exam Paper Questions

PYQ May 18

- (1) Rank correlation coefficient lies between
 - a. 0 to 1
 - b. -1 to +1 inclusive of these value
 - c. -1 to 0
 - d. Both

*

PYQ June 19

(2) Given the following series:

Citto	i ine jo	10000000	5 00,00	-			ě
X	10	13	12	15	8	15	OSSIGNATOR
Y	12	16	18	16	7	18	Mary Control

The rank correlation coefficient r

a.
$$1 - \frac{6\sum d^2 + \sum_{i=1}^{2} \frac{m_i(m_i^2 - 1)}{12}}{m_i(m_i^2 - 1)}$$

b.
$$1 - \frac{1 - \frac{1 - 1}{n(n^2 - 1)}}{1 - \frac{6\left[\sum d^2 + \sum_{i=1}^2 \frac{m_i(m_i^2 - 1)}{12}\right]}{n(n^2 - 1)}}$$

c.
$$1-6\sum_{i=1}^{2}d^{2}+\sum_{i=1}^{2}\frac{m_{1}(m_{i}^{2}-1)}{12}$$

d.
$$1-6\sum d^2 + \sum_{i=1}^{3} \frac{m_1(m_i^2-1)}{n(n^2-1)}$$

PYQ June 19

- (3) Determine Spearman's rank correlation coefficient from the given data $\sum d^2 = 30, n = 10$:
 - a. r = 0.82
 - b. r = 0.32

- c. r = 0.40
- d. None of these

PYQ Dec 22

(4) The coefficient of rank correlation between the ranking of following 6 students in two subjects Mathematics and Statistics is:

Mathematics	Statistics
3	6
5	4
8	9
4	8
7	n 2 1 1 1 1 1 1
10	2

- a. 0.25
- b. -0.35
- c. 0.38
- d. 0.20

PYQ Jun 23

(5) Spearman's rank correlation coefficient r_R is

given by

$$1-\frac{6\sum d_i^2}{n(n^2+1)}$$

$$1 + \frac{6\sum d_i^2}{n(n^2 - 1)}$$

$$c. 1 + \frac{6\sum d_i^2}{n(n^2+1)}$$

$$1 - \frac{6\sum d_i^2}{n(n^2 - 1)}$$

PYQ June 24

- (6) For a group of 10 students the sum of squares of difference in ranks for physics and chemistry marks was 60, what is the value of rank correlation coefficient (Choose the nearest value)
 - a. 0.636
- b. 0.725
- c. 0.698
- d. 0.842

PYQ June 24

- (7) Spearman's correlation Coefficient is used to check
 - a. The scattering of the data
 - b. The relationship in variables
 - c. The median of a data
 - d. The range of a data

A	nsw	er	Key
The second	ALC: NO		

1 b

3 a

- 4 a
- 5 d
- 6 0

7

Spearman Rank Correlation

Mock Test Paper Questions

MTP May 19

If the sum of squares of difference of ranks, given by two judges A and B of 8 students in 21, what is the value of rank correlation coefficient?

a. 0.7

b. 0.65

c. 0.75

d. 0.8

MTP Nov 18

If three Judges appointed for a beauty competition, then how many different rank correlation coefficients are required to analyse the judge competition.

a. 3

b. 1

c. 2

d. 6

MTP March 21

(3) If the sum of squares in difference of ranks, given by two judges A and B of 8 students is 21, What is the value of rank correlation coefficient?

a. 0.7

b. 0.65

c. 0.75

d. 0.8

MTP June 22

(4) In a bivariate distribution if the rank correlation coefficient r = 0.12; $\Sigma d^2 = 146$; Then the no. of observed pairs (N) is

a. 9

b. 8

c. 7

d. 10

MTP June 2023 Series I

(5) The coefficient of rank correlation between the ranking of following 6 students in two subjects Mathematics and Statistics is:

Mathematics	Statistics
3	6
5	4
8	9
4	8
7.	1
10	2
0.26	h 0.25

a. - 0.26

b. 0.35

c. 0.38

d. 0.20

MTP Dec 23 Series I

(6) The sum of the squares of differences in ranks of marks obtained in Physics and Chemistry by 10 students in a test is 150, then the coefficient of rank correlation by:

a.	0.849
	0.013

b. 0.091

c. 0.909

d. None of these

MTP Dec 23 Series II

(7) If the sum of squares of the rank difference in mathematics and physics marks of 10 students is 22, then the coefficient of rank correlation is:

a. 0.267

b. 0.897

c. 0.92

d. None of these

MTP June 24 Series II

(8) The coefficient of rank correlation of marks obtained by 10 students in English and Economics was found to be 0.5, it was later discovered that the difference in ranks in the two subjects obtained by one student was wrongly taken as 3 instead of 7. Find correct coefficient of rank correlation.

a. 0.514

b. 0.364

c. 0.15

d. 0.260

MTP Sep 24 Series I

(9) The sum of the squares of differences in ranks of marks obtained in Physics and Chemistry by 10 students in a test is 150, then the coefficient of rank correlation by:

a. 0.849

b. 0.091

c. 0.909

d. None of these

Answer Key

1 c

2 a

3 c

4 d

5 a

6 b

1 6

8 d

9 b

Correlation: Concurrent Deviation

Past Exam Paper Questions

PYQ May 18

(1) In the method of Concurrent Deviations, only the directions of change (Positive direction/Negative direction) in the variables are taken into account for calculation of

a. Coefficient of SD

b. Coefficient of regression

c. Coefficient of correlation

d. None of these

PYQ June 22

(2) If concurrent coefficient is 1/√3 and number of concurrent deviation is 6 for n pairs of data. Find total number of pairs?

a. 9

b. 8

c. 10

d. 11

Answer Key

1 c

2 c

Correlation: Concurrent Deviation

Mock Test Paper Questions

MTP May 18

- Standard Error of Correlation coefficient (1)
- $1-r^2$
 - $1 + r^2$ JN

 - d.

MTP May 18

- Probable Error can be obtained using Correlation (2) coefficient as
 - $0.675 \times \frac{1-r^2}{\sqrt{N}}$

 - C.
 - d.

MTP May 19

- What is spurious correlation? (3)
 - It is a bad relation between two variables.
 - It is very low correlation between two variables.
 - It is the correlation between two variables having no causal relation.
 - d. It is a negative correlation

MTP Oct 21

- (4) If the coefficient of correlation between two variables is 0.7 then the percentage of variation unaccounted for is
 - 70%
- b. 30%
- 51%
- 49%

MTP March 22

- If the coefficient of correlation between two variables is -0.9, then the coefficient of (5) determination is
 - 0.9
- 0.81 b. 0.19. di.
- 0.1

MTP June 22

- For 10 pairs of observations, number of concurrent (6) deviations was found to be 4. What is the value of the coefficient of concurrent deviation?
 - $\sqrt{0.2}$
- -1/3
- d. $-\sqrt{0.2}$

MTP Dec 22 - Series I

- For n pairs of observations, the coefficient of (7) concurrent deviation is calculated as $1/\sqrt{3}$. If there are six concurrent deviations, n= .
 - 11 9.
- 10
- 8 d.

Answer Key

- 2 a 5
- C 6

Regression

Past Exam Paper Questions

PYQ Nov. 18

- (1) The two line of regression intersect at the point
 - Mean a.
- b. Mode
- Median
- d. None of these
 - PYO Nov. 18
- (2) If two lines of regression are x + 2y - 5 = 0 and 2x+3y-8=0, then the regression line of y on x is:
 - x + 2y 5 = 0
 - 2x + 3y 8 = 0
 - x + 2y = 0
 - 2x + 3y = 0

PYO Nov. 18

- (3) If the two regression lines are 3X = Y and 8Y = 6X,
- * then the value of correlation coefficient is
 - a. 0.5
- b. -0.5
- 0.75 C.
- d. -0.80

PYQ Nov. 18

- (4) The regression coefficient is independent of the change of:
 - Scale a.
- b. Origin
- Both (a) & (b)

d. None of these

PYQ June 19

- A.M. of regression coefficient is
- Equal to r
- Greater than or equal to r b.
- Half of r C.
- None of these d.

PYQ Nov. 19

- If two line of regression are x + 2y 5 = 0 and 2x +3y - 8 = 0. So x + 2y - 5 = 0 is

 - y on x
- x on y
- Both (a) & (b) C.
- None of these d.

PYQ Nov. 19

- Find the coefficient of correlation.
 - 2x + 3y = 2
 - 4x + 3y = 4
 - -0.71
- b. 0.71
- 0.5
- d. 0.5
 - PYQ Jan. 21
- The interesting point of the two regression lines: y (8)
 - on x and x on y is (0,0)
- b. (x,y)
- (b_{yx}, b_{xy})
- d. (1, 1)

PYQ Jan. 21

Given that the variance of x is equal to the twice of square of standard deviation of y and the * regression line of y on x is y = 40 + 0.5 (x – 30).

Then regression line of x on y is

- y = 40 + 4(x 30)
- y = 40 + (x 30)b.
- y = 40 + 2(x 30)C.
- x = 30 + 2(x 40)

Note: Inadequate data to complete problem but by observing option only option d is of the format of X on Y

PYO Jan. 21

- Regression coefficients remain unchanged due to (10)
 - A shift to scale a.
 - A shift to origin b.
 - Replacing x values by $\frac{1}{x}$ C.
 - Replacing y values by $\frac{1}{v}$ d.

PYQ July 21

- (11) If y = 9x and x = 0.01y then r is equal to:
- 7 0.1
- b. 0.1
- +0.3
- d. -0.3

PYQ July 21

- The straight line graph of the linear equation y =(12) a + bx, slope is horizontal if:
 - b=1
- b. b = 0
- b = 0c.
- $a=b\neq 0$ d.

PYQ July 21

- If $b_{yx} = -1.6$, $b_{xy} = -0.4$ then r_{xy} will be: (13)
 - 0.4
- b. -0.8
- 0.64
- d. 0.8

PYQ July 21

- If the slope of the regression line is calculated to be (14) 5.5 and the intercept 15 then the value of Y if X is 6 is:
 - 88 a.
- b. 48
- 18 C.
- 78 d.

PYO July 21

- For any two variables x and y the regression (15) equations are given as 2x + 5y - 9 = 0 and 3x - y -5 = 0. What are the A.M. of x and y?
 - 2, 1
- b. 1,2
- 4, 2 C.
- d. 2,4

PYQ July 21

- The intersecting point of two regression lines falls at X-axis. If the mean of X-values is 16, the (16) standard deviations of X and Y are respectively, 3 公 and 4, then the mean of Y-value is
 - 16/3
- b. 4
- 0 c.
- d. 1

PYO July 21

- The regression coefficients remain unchanged due (17)Shift to scale
 - Shift to origin
- b.
- Always C.
- Never d. PYQ Dec 22
- The equations of the two lines of regression are 4x (18) +3y + 7 = 0 and 3x + 4y + 8 = 0. Find the correlation coefficient between x and y?
 - 0.75 a.
- b. 0.25
- 0.92
- d. 1.25

PYQ Dec 22

- The regression equations are 2x + 3y + 1 = 0 and 5x + 6y + 1 = 0, then Mean of x and y are: b. -1, 1
 - -1. -1
- 1, -1 C.
- d. 2,3

PYQ Dec 22

- (20) If $b_{yx} = 0.5$, $b_{xy} = 0.46$ then the value of correlation coefficient r is:
 - 0.23
- 0.25
- 0.39
- 0.48 d.

PYQ Jun 24

PYQ Jun 23

For variables X and Y, we collect the four (21) observations with

 $\sum x = 10; \sum y = 14; \sum x^2 = 65; \sum y^2 = 5$ and

 $\sum xy = 3$. What is the regression line of Y on X?

- y = -0.8x 5.5
- y = 0.8x 5.5
- y = -0.8x + 5.5C.
- y = 0.8x + 5.5d

PYQ Jun 23

- The regression lines will be perpendicular to each (22)other when the value of r is
 - 1
- 1/2
- 0 d.

PYO Jun 23

- If the regression equations are x + 2y 5 = 0 and (23) 2x + 3y - 8 = 0, then the mean of x and the mean of y are _____, respectively.
 - 3 and 4
- b. 2 and 4
- 1 and 2
- d. 2 and 1

PYO Dec 23

- (24) If the regression line of y on x and of x on y are given by 10x - 290 = -20y and 7y - 104 = -4x. Then the arithmetic means of x and y are
 - a. 5, 12
- b. 7, 12
- 12,5
- d. 5,7

PYQ Dec 23

- If the coefficient of correlation is 0.8 and regression coefficient $b_{xy} = 0.32$ then what is the value of regression coefficient by?
 - 2
- 0.52
- d. 0.48

PYQ Dec 23

- If the Regression coefficient (r_{ux}) of y on x is greater than unity, then other Regression coefficient (r_{xy}) of x on y is:
 - Less than one a.
 - Greater than one b.
 - Equal to one C.
 - d. Equal to zero

PYQ Dec 23

- (27) If 4y-6x=18 is regression line of y on x and coefficient of correlation between x and y is 0.8, then value of regression coefficient of x on y is?
 - 0.2448
- b. 0.4267
- 0.5733
- 0.7441

- If the regression lines are 3x-4y+8=0 and 4x-3y=1, then the correlation coefficient (28)between x and y is_
 - 3/4 a.
- 3/8 b.
- 4/8
- 1/4 d.
- c.

- Which of the following statement is correct? (29)
 - Regression Coefficients are independent of origin and scale
 - Both regression coefficients must be less than unity
 - The regression lines of two independent C. variables are parallel to each other
 - If two regression lines coincide with each d. other, there is no correlation between the variables

PYO Sep 24

- Which of the following statement is correct (30)regarding limit of the two regression coefficients?
 - Must be positive a.
 - No limit b.
 - One positive and the other negative C.
 - Product of the regression coefficients d. must be numerically less than unity

Answer Key									
1	а	2	a	3	a				
	b	- 5	b	6	a				
	a	8	b	. 9	d				
10	b	. 11	C	12	C				
13	b	14	b	. 15	a				
16	С	17	a	18	a				
19	C	20	d	21	C				
22	d	23	C	24	a				
25	a	26	a	27	b				
28	a	. 29	b	30	d				
		- 31137							

Regression

Mock Test Paper Questions

MTP May 18

- (1) Equations of two lines of regression are 4x+3y+7 =0 and 3x+4y+8=0, the mean of x and y are
 - 5/7 & 6/7
- b. -4/7 & -11/7
- 284
- none

MTP Nov 19 MTP May 18 If two variables are uncorrelated then regression If two regression coefficients are 4 and 0.16, the (11)percentage of unexplained variation is. lines are Parallel b. Perpendicular 64 36 Inclined at 450 Coincident d. 54 46 d. MTP Nov 18 MTP Nov 19 If the two regression co-efficient are 4 and 0.16 the (12)If the coefficient of determination is 0.64 and the percentage of unexplained variation is: regression coefficient of x on y is 4 then the 36 64 regression coefficient y on x is. d. 46 0.32 0.16 54 MTP Nov 18 0.48 0.96 For two variables x and y with the same mean the MTP Nov 19 (4) regression equation are $y = 2x-\alpha$ and $x = 2y-\beta$; what If two variables are independent their covariance (13)is the value of common mean -a b. B -1 1 a. d. -β None of these d. MTP Nov 18 MTP Nov 19 In a bivariate population, the linear regression (5) The covariance between two variables x and y is (14)lines 3x+y-2=0 and y+x=0 then the coefficient of 72. The variances of x and y are 144 and 81. The correlation is coefficient of correlation is b. 1/3 1/3 b. 4/5 c. -1/3 d. -1/√3 3/5 d. 2/3 MTP May 19 MTP Nov 20 If r = 0.6 then the coefficient of non-determination (6) The two lines of regression become identical when (15)-0.6 a. 0.4 b. b. r = -10.36 d. 0.64 C. Both (a) & (b) r = 0MTP May 19 Series II/ MTP Sep 24 II MTP Nov 20 The two lines of regression become identical when (16)The regression coefficients remain unchanged due b. r = -1r=1d. (a) or (b). r = 0Shift of origin MTP May 19 Series II Shift of scale If the regression coefficient of y on x is 2.5, the Both (a) and (b) C. correlation coefficient 0.6 and the SD is y of is 4, d. (a) or (b) the SD of x is MTP March 21 0.24 0.64 If u+5x = 6 and 3y-7v = 20 and correlation 1.44 0.96 d. coefficient between x and y is 0.58 then what be the MTP May 19 Series II correlation coefficient between U and V? If the regression coefficient of y on x is 1.5 and the 0.58 b. -0.58 variances of x and y is 4 and 9 respectively then the -0.84 d. 0.84 correlation coefficient is MTP March 21 -1 If y = 3x+4 is the regression line y on x and the (18)2.25 d. 1 arithmetic mean of x is -1, what is the arithmetic MTP May 19 Series II mean of y (10)If the coefficient of determination is 0.64 and the -1 b. regression coefficient of x on y is 4 then then the None of these d. regression coefficient of y on x is . 0.32 0.16 0.48 0.96

MTP Apr 21

- The regression equation x and y is 3x + 2y = 100, the value of b
 - -2/3
- 100/3
- 3/2 C.
- 2/3

MTP Nov 21

- The coefficients of correlation between two (20)variables x and y is the simple. regression coefficients.
 - Harmonic Mean
 - Arithmetic Mean
 - Geometric Mean C.
 - None of the above d.

MTP Nov 21

- If r=0, regression lines are:
 - Perpendicular .
 - Parallel
 - They coincide r
 - Cannot be determined

MTP Oct 21

- If the regression line of y on x and of x on y are given by 2x + 3y = -1 and 5x + 6y = -1 then the arithmetic means of x and y are given by
 - (1, -1)
- b. (-1, 1)
- (-1, -1)
- d. (2, 3)

MTP March 22

- The regression coefficients remain unchanged by
 - Shift to origin b.
- Shift to scale
 - Always
- Never

MTP June 22

- (24) Consider the two regression lines 3x + 2y = 26 &6x + y = 31, Find the mean values of x and y.
 - $\bar{x} = 4$ and $\bar{y} = 7$
 - $\bar{x} = 7$ and $\bar{y} = 4$
 - $\bar{x} = 5$ and $\bar{y} = 6$
 - None of these

If the regression line of Y on X is given by Y = X +2 and Karl Pearson's coefficient of correlation is

$$0.5 then \frac{\sigma_y^2}{\sigma_X^2} = \underline{\hspace{1cm}}$$

- C.
- None of these

MTP Dec 22 - Series I

(26)If 4y - 5x = 15 is the regression line of y on x and the coefficient of correlation between x and y is 0.75, what is the value of the regression coefficient of x on y?

- 0.45
- b. 0.9375
- 0.6
- d. None of these

MTP Dec 22 - Series I/ MTP Sep 24 II

- If the regression line of y on x and of x on y are given by 2x + 3y = -1 and 5x + 6y = -1 then the arithmetic means of x and y are given by.
 - (1,-1)
- b. (-1,1)
- (-1,-1)
- d. (2,3)

MTP Dec 22 - Series I

- For a positive and perfectly correlated random (28)variables, regression coefficient of x on y is 1.4 and the SD of X is 2, the variance of Y is
 - 2.37
- b. 6.76
- 6.56
- d. 3.16

MTP Dec 22 Series II

- If the two lines of regression are x + 2y 5 = 0 and (29)2x + 3y - 8 = 0, then regression line of y on x is: x + 2y - 5 = 0 b. x + 2y = 0
- 2x + 3y 8 = 0 d. 2x + 3y = 0
 - MTP Dec 22 Series II
- If the two regression lines are 3X = Y and 8Y = 6Xthen the value of correlation coefficient is:
 - -0.5
- b. 0.5
- 0.75
- d. -0.80

MTP Dec 22 Series II

- AM of regression coefficient is: (31)
 - Equal to r
 - Greater than or equal to r
 - half of r
 - None of these d.

MTP Dec 22 Series II

If the regression line of y on x is given by y = x +(32)2 and Karl Pearson's coefficient of correlation is

$$0.5 then \frac{\sigma_y^2}{\sigma_X^2} =$$

- None of these

MTP Dec 22 Series II

- When two lines of regression become identical if (33)
 - R = 1
- R = -1
- R = 0C.
- d. a or b

MTP June 2023 Series I

- The equations of the two lines of regression are 4x (34)+3y + 7 = 0 and 3x + 4y + 8 = 0. Find the correlation coefficient between x and y.
 - 0.75
- b. 0.25
- -0.92
- d. 1.25

a.

b.

more than, more than

less than, less than

MTP June 2023 Series I The regression equation are 2x + 3y + 1 = 0 and 5x+6y + 1 = 0, then Mean of x and y respectively are - 1, -1 b. -1,1 1, -1 2,3 MTP June 2023 Series I If $b_{yx} = 0.5$, $b_{xy} = 0.45$ then the value of correlation coefficient is: 0.23 0.25 a. 0.39 d. 0.47 C. MTP June 2023 Series I If Y is dependent variable and X is independent (37) variable and the S.D. of X and Y are 5 and 8 respectively and co-efficient of co-relation between X and Y is 0.8. Find the Regression coefficient of Y on X: 0.78 1.28 a. 0.32 6.8 d. C. MTP Dec 22 Series II In regression analysis, which of the following can (38)be in the form of an index number? Only dependent variable a. b. Only independent variable Both A and B Need more information d. MTP Dec 22 Series II If both the regression coefficients are negative, (39)what will be coefficient of correlation? Negative Positive b. Can be either positive of negative C. Cannot be determined MTP Dec 22 Series II If the regression equation of two variables are 5x -(40)y = 4 and 3x - 2y = 1. Find the arithmetic means of x and y 2, 1 2, 2 b. 1, 1 C. Cannot be determined d. MTP Dec 23 Series I Two regression lines are perpendicular each other (41)of r =b. +1 a. d. ±1

	в.	less than,				
	c. more than, less than					
	d.	positive,	negative			(18)
				MTI	Dec 23	Series I
(43)	Find	the coeffici	ent of cor	relation	12x + 3y	= 2 and
	4x +	3y = 4				
	a.	-0.71		b. 0.	71	
	c.	-0.5		d. 0.		
		0.0		STATE OF THE PARTY	Dec 23 S	orios II
(44)	If one	regression	coefficies		NOOM AND DESCRIPTION OF THE PARTY OF THE PAR	March Spring Contract M.
(11)		other will h		11 13 81	cuter trust	one,
	a.	More tha				
	b.	Equal to				
	c.	Less than	NA. VEILERAN			
	d.		minus on	P		
	u.	Lyuur to	munus on		Dec 23 S	eries II
(45)	Inab	ivariate da	ta SY-		A PARTY OF THE PAR	
(40)	2021232	A TOTAL PROPERTY.				O The
	SC. YESTERNA N	$=196, \Sigma X$				o. The
A		ssion coeffi	cient of Y			
	a.	-5.31		b8		
	C.	6.89		NAMES AND DESCRIPTION OF	lone Of th	MINISTRACTOR AND ADDRESS OF THE PARTY OF THE
(46)			lata that	Charles of the Second State of the Second Stat	Dec 23 S	
(46)		bivariate d				
		5y - 137 =		2x+3	9y - 179 =	=0, the
	value	es of X and	Y are:			
	a.	13, 17			6, 13	
	C.	15, 11		AND RESIDENCE	Ione Of th	MATERIAL PROPERTY AND ADDRESS OF THE PARTY AND
				AND DESCRIPTION OF THE PERSON NAMED IN COLUMN TWO IS NOT THE PERSON NAMED IN COLUMN TWO IS NAMED IN COLUMN	P June 24	A DESCRIPTION OF THE PARTY OF T
(47)		correlation				y is -1/2.
	The	value of b_{xy}	y = -1/8	. Find	b_{yx} .	
	a.	- 2	Sobal labari	b	4	
	c.	0	Visit has	d. 2	2	
			ia freit	MT	P June 24	Series I
(48)	If Y	is depende	ent varial	STATE OF THE PARTY OF THE PARTY.	STREET,	A CONTRACTOR OF THE PARTY OF TH
1725		able and t				
1 1 11		ectively an				
	Xai	nd Y is 0.8	. Find the	Regre	ssion co-e	efficient of
		1 X.				
	a.	0.78		b.	1.28	
	c.	6.8		d.	0.32	
1	R COLOR	September 2	44 4	M	P June 2	4 Series I
(49)	Ou	t of the	following	MATERIAL PROPERTY AND A	NAME OF TAXABLE PARTY.	ffects the
(43)		ression co-		anna		
	a.		e of origin	only		
	и. b.		e of scale		11 A	
			e of scale		in both	
	c.	Chang	e of scure	Julis	in out	
Company of the last of the las		-				

other must be

(42)

If one regression coefficient is ___ unity, the

unity

MTP Dec 23 Series I

d.	Neither	change of	origin	nor	change	of
	scale					

MTP June 24 Series III

- Equations of two lines of regression are (50)4x + 3y + 7 = 0 and 3x + 4y + 8 = 0, the mean of x and y are
 - 5/7 and 6/7
 - -4/7 and -11/7
 - 2 and 4
 - none of these d.

MTP June 24 Series III

- If two variables are uncorrelated then regression (51) lines are
 - Parallel a.
 - Perpendicular b.
 - Coincident
 - d. Inclined at 45°

MTP Iune 24 Series III

- If one regression coefficient is greater than one, then other will be:
 - a. More than one
 - Equal to one b.
 - Less than one
 - Equal to minus one

MTP Sep 24 Series I

- (53)Two regression lines are perpendicular each other
- A of r =
 - 0 a.
- -1 C.
- d. None of these

MTP Sep 24 Series I

- (54)If one regression coefficient is _ other must be ___unity
 - more than, more than
 - less than, less than
 - C. more than, less than
 - d. Positive, Negative

MTP Sep 24 Series I

- For regression lines 4x-2y=3 & 2x-3y=5, find b_{yy}
 - 1/8 a.
- b. 1/2
- c. 1/12
- d. None of these

MTP Sep 24 Series II

- The two lines of regression are given by 8x + 10y = 25 and 16x + 5y = 12 respectively. If the variance of x is 25, what is the standard deviation of y?
 - 16 a.
- b. 8
- 64

MTP Sep 24 Series II

- If y = 3x + 4 is the regression line of y on x and the arithmetic mean of x is - 1, what is the arithmetic mean of y?
 - 1
- -1 b.
- None of thece

c.		7			a.	None of th	ese		
Answer Key									
1	b		2	b		3	b		
4	b		5	d		6	d		
7	d		8	C		9	d		
10	b		11	b		12	b		
13	C	S Total Call	14	C		15	d		
16	a		17	b		18	a		
19	a		20	C		21	a		
22	a		23	a	K 11	24	a		
25	C		26:	a		27	a		
28	a	43	29	a		30	b		
31	b		32	c		33	d		
34	a		35	C		36	d		
37	b		38	C		39	a		
40	c		41	a		42	C		
43	a	422		C		45	c		
46	a		47	a		48	b		
49	b		50	b		51	b		
52	c		53	a		54	C		
55	b	2011 148 2012 5	56	b		57	a		
00	2000		00	-			-		

Other Topics

Past Exam Paper Questions

PYQ May 18

- (1) The coefficient of determination is defined by the formula
 - 1 un explained variance

total variance

- explained variance
 - total variance
- both (a) and (b) C. d. None of these

PYQ June 19

- (2) Find the probable error if $r = 2/\sqrt{10}$ and n = 36
 - 0.6745 a.
- b. 0.067
- 0.5287
- d. None of these

PYO Nov. 20

- Which of the following is spurious correlation?
 - Correlation between two variables having no casual relationship

- Negative correlation h.
- Bad relation between two variables C.
- Very low correlation between two d. variables

PYO Jun 23

- Given that r = 0.4 and n = 81, determine the limits (4) for the population correlation coefficient.
 - (0.333, 0.466)
- (0.367, 0.433)b.
- (0.337, 0.463)
- (0.373, 0.427)

PYQ Sep 24

- In case of "Insurance companies' profit" and (5) "The number of claims they have to pay", there exists a:
 - Negative correlation a.
 - Positive correlation b.
 - No correlation C.
 - It cannot be predicted d.

Answer Key

- 1 c
- 2 b
- 3 a
- 5 4 c

Other Topics

Mock Test Paper Questions

MTP May 19 Series II

- If the coefficient of correlation between two (1) variables is 0.7 then the percentage of variation unaccounted for is
 - 70% a.
- 30%
- 51% C.
- 49% d.

MTP May 20/ MTP Sep 24 II

- What is spurious correlation? (2)
 - It is a bad relation between two variables
 - It is very low correlation between two b. variables.
 - It is the correlation between two variables C. having no causal relation.
 - It is a negative correlation. d.

MTP May 20

- If the coefficient of correlation between two variables is 0.8 then the percentage of variation (3) unaccounted for is
 - 70% a.
- 30%
- 51% C.
- 36%

MTP Nov 20/ RTP Sep 24

- If the coefficient of correlation between two (4) variables is -0.9, then the coefficient of determination is
 - 0.9 п
 - 0.81 b.
 - 0.1 C.
 - 0.19 d.

MTP March 2021

- The coefficient of two variables is 0.9, then (5) coefficient of non-determination is
 - 0.9
- 0.19
- 0.81 C.
- d. 0.1

MTP Apr 21

- If the coefficient of correlation between two (6) variables is 0.8 then the percentage of variation unaccounted for is
 - 70%
- b. 30%
- 51%
- d. 36%

MTP June 2023 Series II

- Correlation between unrelated variables is not because of:
 - Coefficient of non-determination a.
 - Existence of third variable related to both b. the variables
 - Spurious correlation C.
 - None of the above d.

MTP Dec 2023 Series I/ MTP Sep 2024 I

- If r = 0.6, then coefficient of non-determination is (8) -0.6
 - 0.4 a.
- b.
- 0.36 C.

1 c

b 4

0.64

Answer Key 2 C

- 5
- 3 d 6 d
- d