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SAS Institute SAS Statistical Business Analysis SAS9: Regression
and Model Exam

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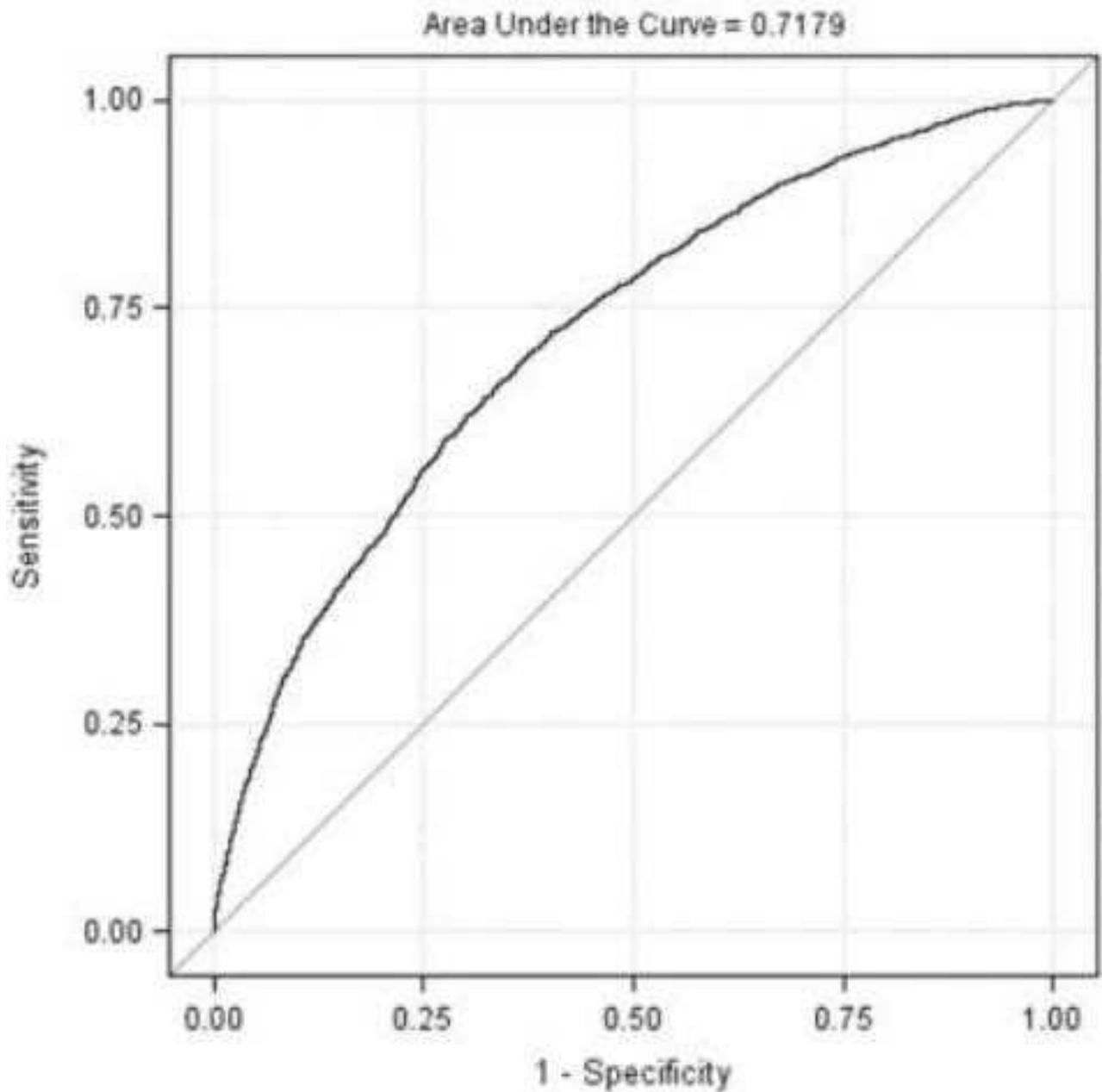
DEMO
VERSION (LIMITED CONTENT)

Questions
& Answers

Version: 8.0

Question: 1

Refer to the ROC curve:



As you move along the curve, what changes?

A. The priors in the population

- B. The true negative rate in the population
- C. The proportion of events in the training data
- D. The probability cutoff for scoring

Answer: D

Question: 2

When mean imputation is performed on data after the data is partitioned for honest assessment, what is the most appropriate method for handling the mean imputation?

- A. The sample means from the validation data set are applied to the training and test data sets.
- B. The sample means from the training data set are applied to the validation and test data sets.
- C. The sample means from the test data set are applied to the training and validation data sets.
- D. The sample means from each partition of the data are applied to their own partition.

Answer: B

Question: 3

An analyst generates a model using the LOGISTIC procedure. They are now interested in getting the sensitivity and specificity statistics on a validation data set for a variety of cutoff values.

Which statement and option combination will generate these statistics?

- A. Score data=valid1 out=roc;
- B. Score data=valid1 outroc=roc;
- C. mode1 resp(event= '1') = gender region/outroc=roc;
- D. mode1 resp(event="1") = gender region/ out=roc;

Answer: B

Question: 4

In partitioning data for model assessment, which sampling methods are acceptable? (Choose two.)

- A. Simple random sampling without replacement
- B. Simple random sampling with replacement
- C. Stratified random sampling without replacement
- D. Sequential random sampling with replacement

Answer: A,C

Question: 5

Which SAS program will divide the original data set into 60% training and 40% validation data sets, stratified by county?

- A.

```
proc surveyselect data=SASUSER.DATABASE samprate=0.6 out=sample;
    strata county;
run;
```
- B.

```
proc sort data=SASUSER.DATABASE;
    by county;
run;
proc surveyselect data=SASUSER.DATABASE samprate=0.6 out=sample outall;
run;
```
- C.

```
proc sort data=SASUSER.DATABASE;
    by county;
run;
proc surveyselect data=SASUSER.DATABASE samprate =0.6 out=sample outall;
    strata county;
run;
```
- D.

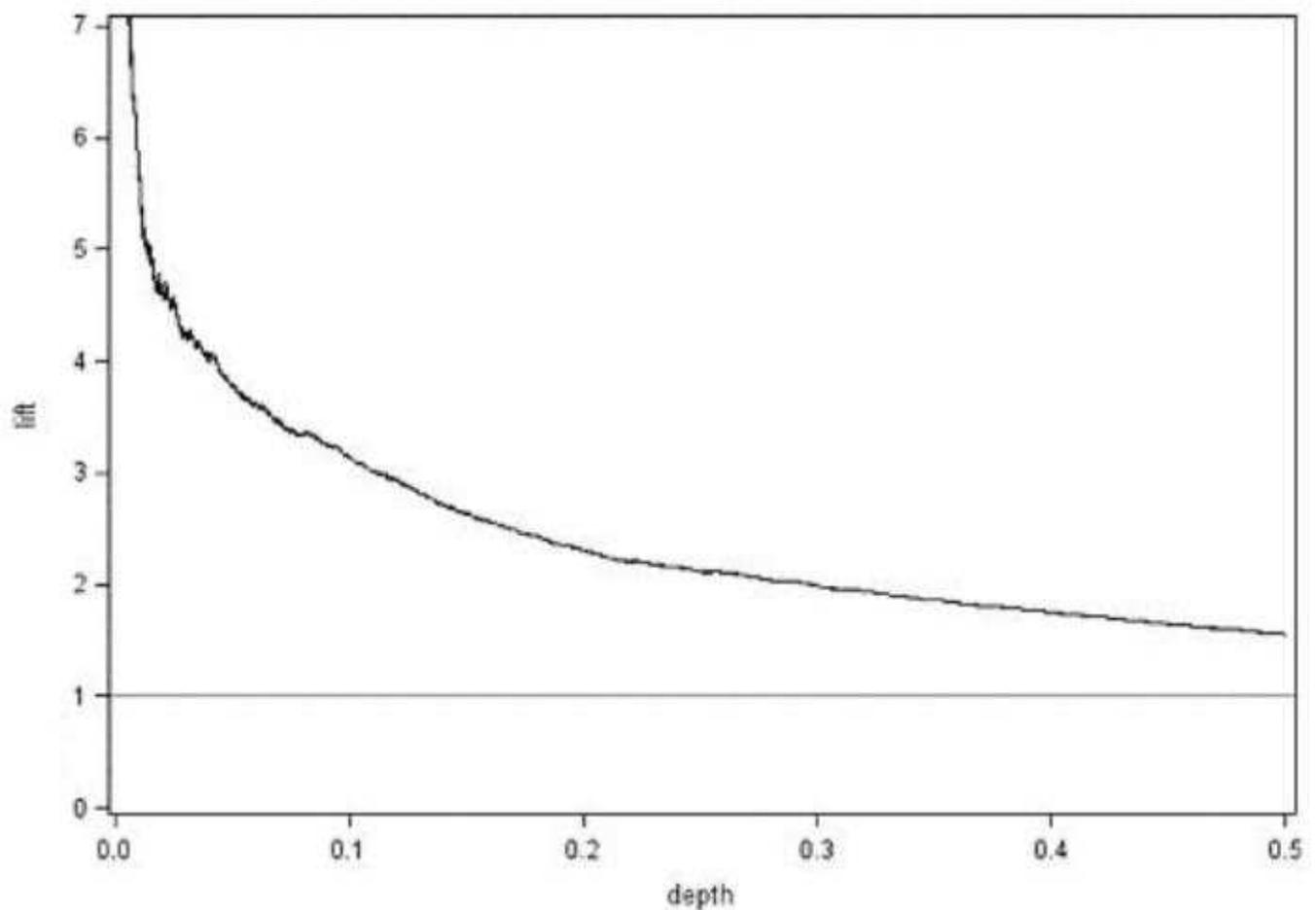
```
proc sort data=SASUSER.DATABASE;
    by county;
run;
proc surveyselect data=SASUSER.DATABASE samprate =0.6 out=sample;
    strata county;
run;
```

- A. Option A
B. Option B
C. Option C
D. Option D

Answer: C

Question: 6

Refer to the lift chart:



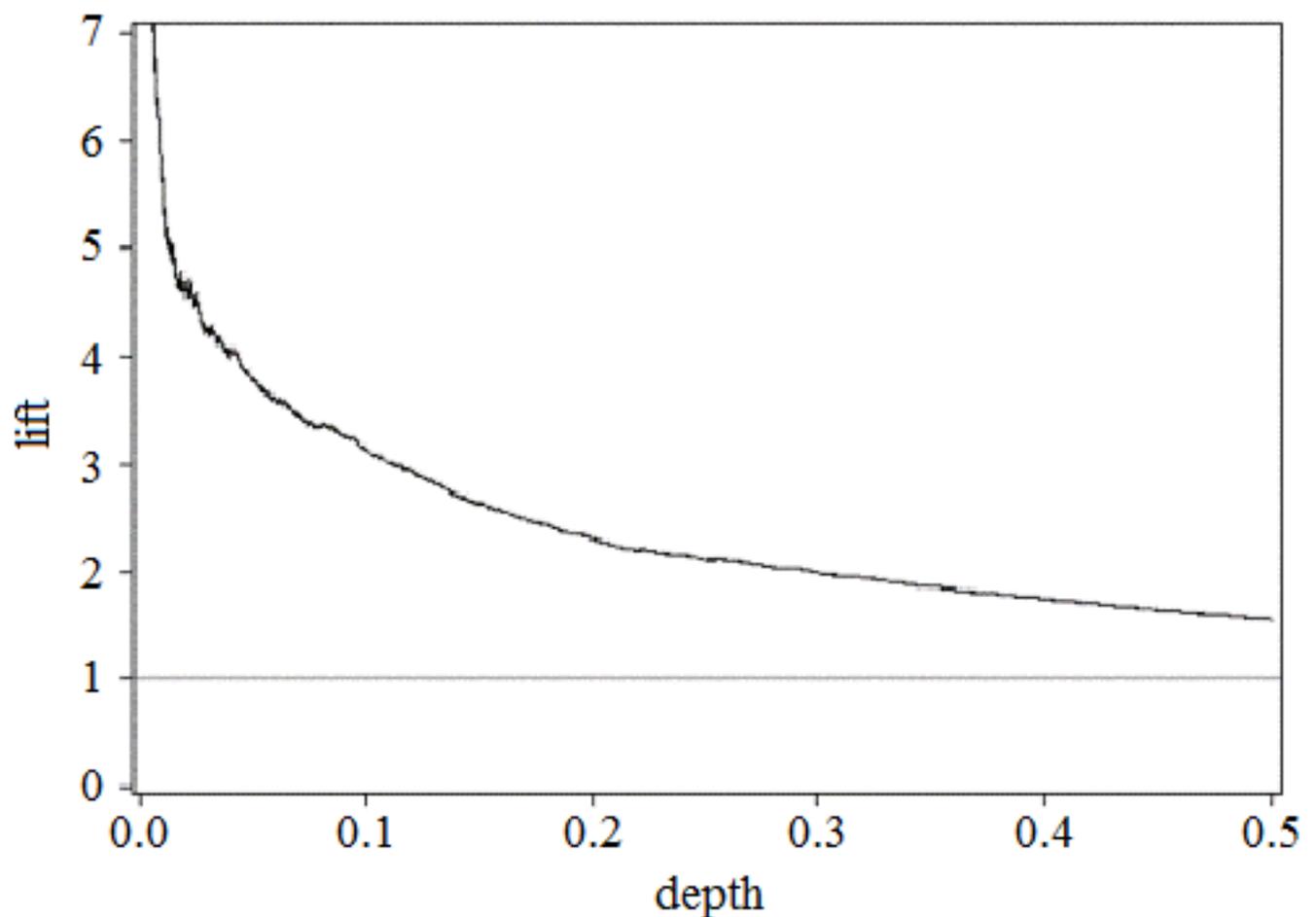
At a depth of 0.1, Lift = 3.14. What does this mean?

- A. Selecting the top 10% of the population scored by the model should result in 3.14 times more events than a random draw of 10%.
- B. Selecting the observations with a response probability of at least 10% should result in 3.14 times more events than a random draw of 10%.
- C. Selecting the top 10% of the population scored by the model should result in 3.14 times greater accuracy than a random draw of 10%.
- D. Selecting the observations with a response probability of at least 10% should result in 3.14 times greater accuracy than a random draw of 10%.

Answer: A

Question: 7

Refer to the lift chart:



What does the reference line at lift = 1 corresponds to?

- A. The predicted lift for the best 50% of validation data cases
- B. The predicted lift if the entire population is scored as event cases
- C. The predicted lift if none of the population are scored as event cases
- D. The predicted lift if 50% of the population are randomly scored as event cases

Answer: B

Question: 8

Suppose training data are oversampled in the event group to make the number of events and non-events roughly equal. A logistic regression is run and the probabilities are output to a data set NEW and given the variable name PE. A decision rule considered is, "Classify data as an event if probability is greater than 0.5." Also the data set NEW contains a variable TG that indicates whether there is an event (1=Event, 0= No event).

The following SAS program was used.

```
data NEW;
  set NEW;
  Solicit = PE > .5;
run;
proc means data=NEW(where = (TG=1)) mean;
  var Solicit;
run;
```

What does this program calculate?

- A. Depth
- B. Sensitivity
- C. Specificity
- D. Positive predictive value

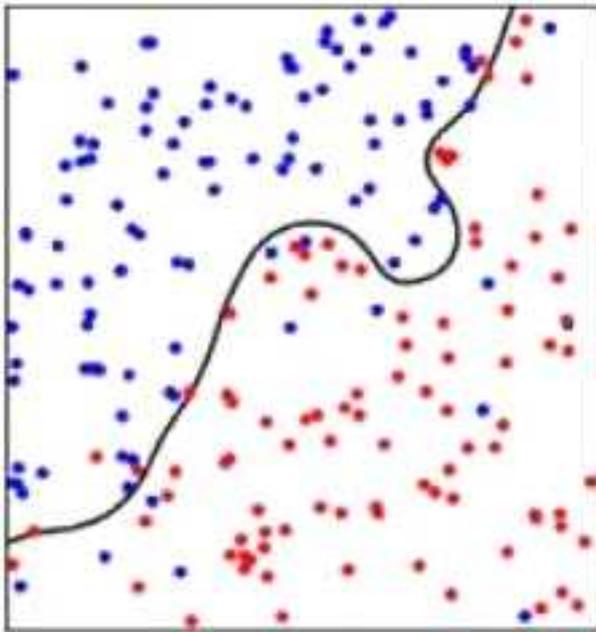
Answer: B

Question: 9

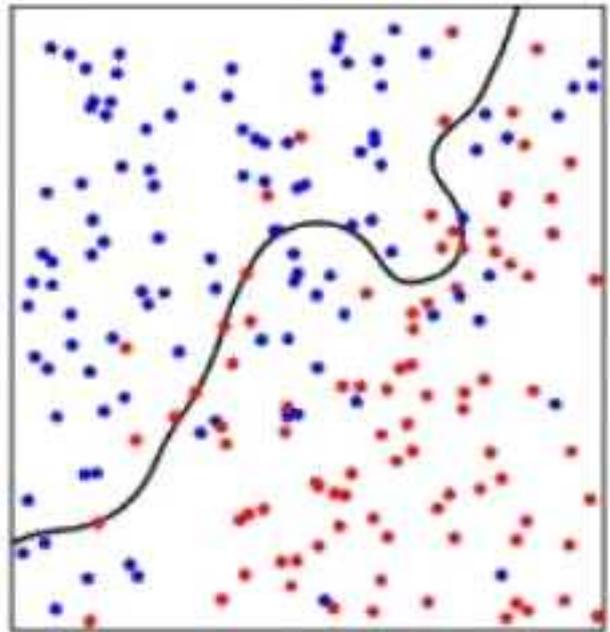
Refer to the exhibit:

Model A

training data

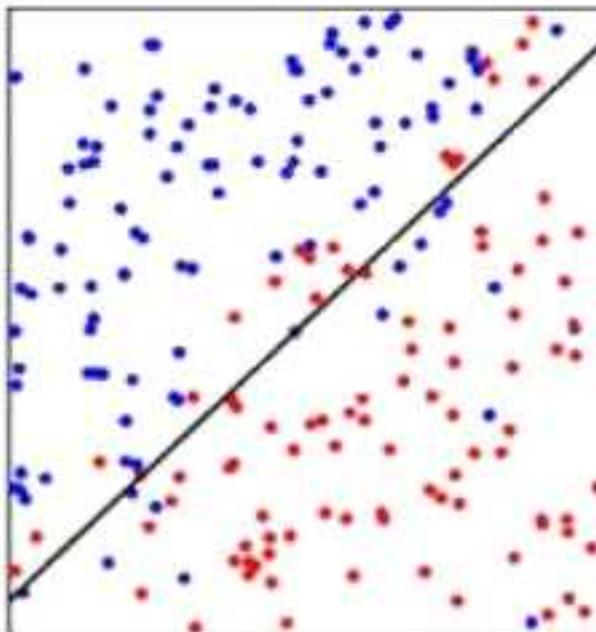


validation data

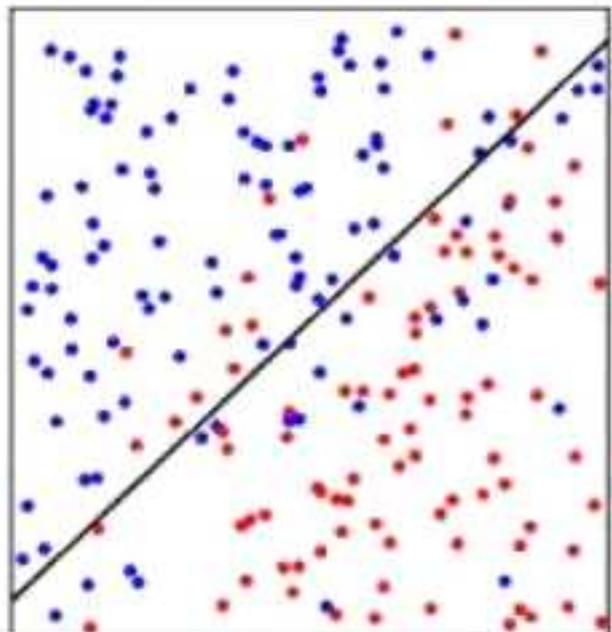


Model B

training data



validation data



The plots represent two models, A and B, being fit to the same two data sets, training and validation. Model A is 90.5% accurate at distinguishing blue from red on the training data and 75.5% accurate at doing the same on validation data

a. Model B is 83% accurate at distinguishing blue from red on the training data and 78.3% accurate at doing the same on the validation data.

Which of the two models should be selected and why?

A. Model A. It is more complex with a higher accuracy than model B on training data.

B. Model A. It performs better on the boundary for the training data.

C. Model B. It is more complex with a higher accuracy than model A on validation data.

D. Model B. It is simpler with a higher accuracy than model A on validation data.

Answer: D

Question: 10

Assume a \$10 cost for soliciting a non-responder and a \$200 profit for soliciting a responder. The logistic regression model gives a probability score named P_R on a SAS data set called VALID. The VALID data set contains the responder variable Pinch, a 1/0 variable coded as 1 for responder. Customers will be solicited when their probability score is more than 0.05.

Which SAS program computes the profit for each customer in the data set VALID?

- A.

```
data VALID;
  set VALID;
  Profit = (P_R > .05) * Purch * 200 - (P_R > .05) * (1 - Purch) * 10;
run;
```
- B.

```
data VALID;
  set VALID;
  Profit = (P_R <= .05) * Purch * 200 - (P_R > .05) * (1 - Purch) * 10;
run;
```
- C.

```
data VALID;
  set VALID;
  if P_R > .05;
  Profit = (P_R > .05) * Purch * 200 - (P_R > .05) * (1 - Purch) * 10;
run;
```
- D.

```
data VALID;
  set VALID;
  if P_R > .05;
  Profit = (P_R > .05) * Purch * 200 + (P_R <= .05) * (1 - Purch) * 10;
run;
```

- A. Option A
B. Option B
C. Option C
D. Option D

Answer: A

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