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SAS Statistical Business Analysis SAS9: Regression and Model

SAS Institute A00-240

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QUESTION NO: 1

A financial services manager wants to assess the probability that certain clients will default on their Home Equity Line of Credit (HELOC). A former employee left the code listed below.

```
proc logistic data = MYDIR.HELOC des outest=MSG;
    model DEFAULT = amount job_code years_at_residence;
run;

proc score data = MYDIR.RECENT_HELOC
                              out = SCORED_HELOC
                              score = MSG
                              type = parms;
    var Amount Job_code Years_at_residence;
run;
```

The training data set is named HELOC, while a similar data set of more recent clients is named RECENT_HELOC. Which SAS data steps will calculate the predicted probability of default on recent clients? (Choose two.)

A.
```
data NEW_PROB;
    set SCORED_HELOC;
    p=1/(1+exp(-DEFAULT));
run;
```

B.
```
data NEW_PROB;
    set SCORED_HELOC;
    ODDS = exp(DEFAULT);
    p = ODDS /(1+ODDS);
run;
```

C.
```
data NEW_PROB;
    set SCORED_HELOC;
    p=(1+exp(DEFAULT))/exp(DEFAULT);
run;
```

D.
```
data NEW_PROB;
    set SCORED_HELOC;
    p = DEFAULT /(1+DEFAULT);
run;
```

A. Option A

B. Option B

C. Option C

D. Option D

ANSWER: A B

QUESTION NO: 2

An analyst compares the mean salaries of men and women working at a company.

The SAS data set SALARY contains variables:

- Gender (M or F)
- Pay (dollars per year)

Which SAS programs can be used to find the p-value for comparing men's salaries with women's salaries? (Choose two.)

A.
```
proc glm data = SALARY;
   class Gender;
   model Pay = Gender;
run;
```

B.
```
proc ttest data = SALARY;
   class Gender;
   var Pay;
run;
```

C.
```
proc glm data = SALARY;
   class Pay;
   model Pay = Gender;
run;
```

D.
```
proc ttest data = SALARY;
   class Gender;
   model Pay = Gender;
run;
```

A. Option A

B. Option B

C. Option C

D. Option D

ANSWER: A B

QUESTION NO: 3

In order to perform honest assessment on a predictive model, what is an acceptable division between training, validation, and testing data?

A. Training: 50% Validation: 0% Testing: 50%

B. Training: 100% Validation: 0% Testing: 0%

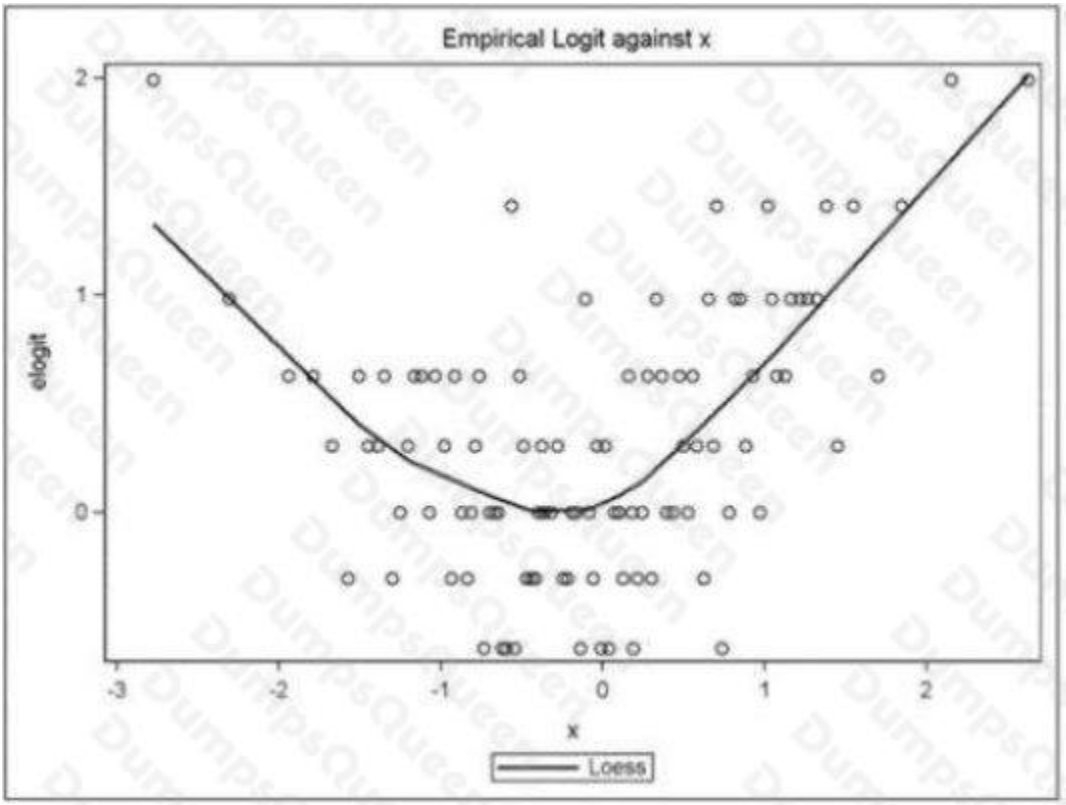
C. Training: 0% Validation: 100% Testing: 0%

D. Training: 50% Validation: 50% Testing: 0%

ANSWER: D

QUESTION NO: 4

Refer to the following exhibit:



What is a correct interpretation of this graph?

A. The association between the continuous predictor and the binary response is quadratic.

B. The association between the continuous predictor and the log-odds is quadratic.

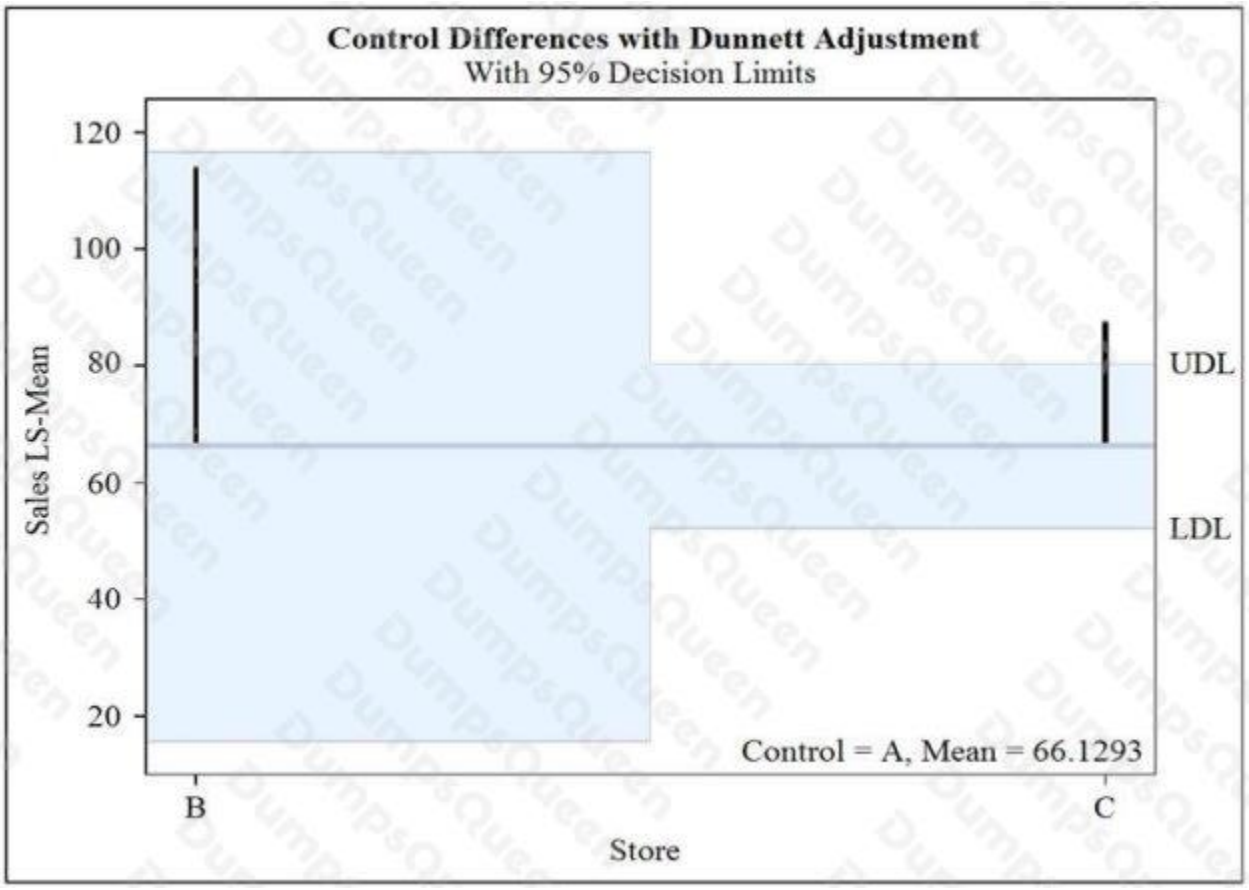
C. The association between the continuous predictor and the continuous response is quadratic.

D. The association between the binary predictor and the log-odds is quadratic.

ANSWER: B

QUESTION NO: 5

Refer to the exhibit.



Which conclusion is justified concerning Sales, comparing stores A, B, and C?

A. Store B is significantly different from store A.

B. Store C is significantly different from Store A.

C. Store B is significantly different from store C.

D. There is no significant difference between stores.

ANSWER: B

QUESTION NO: 6

Which SAS program will best identify influential observations in a multiple regression application?

A.
```
proc reg data = SASUSER.RETAIL;
   model Purchase = Gender Age Income / lackfit;
run;
```

B.
```
proc reg data = SASUSER.RETAIL;
   model Purchase = Gender Age Income / vif;
run;
```

C.
```
proc reg data = SASUSER.RETAIL plots(only)=(RSTUDENTBYPREDICTED);
   model Purchase = Gender Age Income;
run;
```

D.
```
proc reg data = SASUSER.RETAIL plots(only)=(COOKSD);
   model Purchase = Gender Age Income;
run;
```

A. Option A

B. Option B

C. Option C

D. Option D

ANSWER: C

QUESTION NO: 7

A predictive model uses a data set that has several variables with missing values.

What two problems can arise with this model? (Choose two.)

A. The model will likely be overfit.

B. There will be a high rate of collinearity among input variables.

C. Complete case analysis means that fewer observations will be used in the model building process.

D. New cases with missing values on input variables cannot be scored without extra data processing.

ANSWER: C D

QUESTION NO: 8

The SAS data set RESULT contains the following variables:

- Region (GrpA or GrpB)

- Sales (dollars per year)

Which SAS programs can be used to find the p-value for comparing GrpA sales with GrpB sales? (Choose two.)

A.
```
proc ttest data = RESULT;
   class Region;
   var Sales;
run;
```

B.
```
proc ttest data = RESULT;
   class Region;
   model Sales = Region;
run;
```

C.
```
proc glm data = RESULT;
   class Region;
   model Sales = Region;
run;
```

D.
```
proc glm data = RESULT;
   class Sales;
   model Sales = Region;
run;
```

A. Option A

B. Option B

C. Option C

D. Option D

ANSWER: A C

QUESTION NO: 9

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 NO: 10

Which SAS program will detect collinearity in a multiple regression application?

A.
```
proc reg data = SASUSER.RETAIL;
   model Purchase = Gender Age Income / lackfit;
run;
```

B.
```
proc reg data = SASUSER.RETAIL;
   model Purchase = Gender Age Income / vif;
run;
```

C.
```
proc reg data=SASUSER.RETAIL plots(only)=(COOKSD);
   model Purchase = Gender Age Income;
run;
```

D.
```
proc reg data=sasuser.retail plots(only)=(RSTUDENTBYPREDICTED);
   model Purchase = Gender Age Income;
run;
```

A. Option A

B. Option B

C. Option C

D. Option D

ANSWER: B