

# A00-240<sup>Q&As</sup>

SAS Certified Statistical Business Analyst Using SAS 9: Regression and Modeling Credential

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#### **QUESTION 1**

An analyst fits a logistic regression model to predict whether or not a client will default on a loan. One of the predictors in the model is agent, and each agent serves 15-20 clients each. The model fails to converge. The analyst prints the summarized data, showing the number of defaulted loans per agent. See the partial output below:

Obs	agent	clients	defaults 12	
1	1	17		
2	2	19	0	
3	3	7		
4	4	15	5	
5	5	19	13	
6	6	17	8	
7	7	16	9	
8	8	17	10	
9	9	17	11	
10	10	16	8	

What is the most likely reason that the model fails to converge?

- A. There is quasi-complete separation in the data.
- B. There is collinearity among the predictors.
- C. There are missing values in the data.
- D. There are too many observations in the data.

Correct Answer: A

#### **QUESTION 2**

An analyst investigates Region (A, B, or C) as an input variable in a logistic regression model.

The analyst discovers that the probability of purchasing a certain item when Region = A is 1.

What problem does this illustrate?



- A. Collinearity
- B. Influential observations
- C. Quasi-complete separation
- D. Problems that arise due to missing values

Correct Answer: C

#### **QUESTION 3**

A confusion matrix is created for data that were oversampled due to a rare target. What values are not affected by this oversampling?

- A. Sensitivity and PV+
- B. Specificity and PV
- C. PV+ and PV
- D. Sensitivity and Specificity

Correct Answer: D

#### **QUESTION 4**

Refer to the exhibit:

Number in Model	R-Square	Adjusted R-Square	C(p)	AIC	Root MSE	SBC	Variables in Model
1	0.7434	0.7345	13.6988	64.5341	2.74478	67.40210	RunTime
1	0.1595	0.1305	106.3021	101.3131	4.96748	104.18108	RestPulse
2	0.7642	0.7474	12.3894	63.9050	2.67739	68.20695	Age RunTime
2	0.7614	0.7444	12.8372	64.2740	2.69337	68.57597	RunTime RunPulse
3	0.8111	0.7901	6.9596	59.0373	2.44063	64.77326	Age RunTime RunPulse
3	0.8100	0.7889	7.1350	59.2183	2.44777	64.95424	RunTime RunPulse MaxPulse
4	0.8368	0.8117	4.8800	56.4995	2.31159	63.66941	Age RunTime RunPulse MaxPulse
4	0.8165	0.7883	8.1035	60.1386	2.45133	67.30850	Age Weight RunTime RunPulse
5	0.8480	0.8176	5.1063	56.2986	2.27516	64.90250	Age Weight Run Time Run Pulse Max Pulse
5	0.8370	0.8044	6.8461	58.4590	2.35583	67.06288	Age Run Time Run Pulse RestPulse Max Pulse
6	0.8487	0.8108	7.0000	58.1616	2.31695	68.19952	Age Weight RunTime RunPulse RestPulse MaxPulse

SAS output from the RSQUARE selection method, within the REG procedure, is shown. The top two models in each subset are given. Based on the exhibit, which statement is true?

- A. The AIC champion model is more parsimonious than the SBC champion.
- B. The SBC champion model is more parsimonious than the AIC champion.
- C. The R-Square champion model is the most parsimonious.



D. Adjusted R-Square and R-Square agree on the champion model.

Correct Answer: B

#### **QUESTION 5**

An analyst has a sufficient volume of data to perform a 3-way partition of the data into training, validation, and test sets to perform honest assessment during the model building process. What is the purpose of the training data set?

- A. To provide an unbiased measure of assessment for the final model.
- B. To compare models and select and fine-tune the final model.
- C. To reduce total sample size to make computations more efficient.
- D. To build the predictive models.

Correct Answer: A

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