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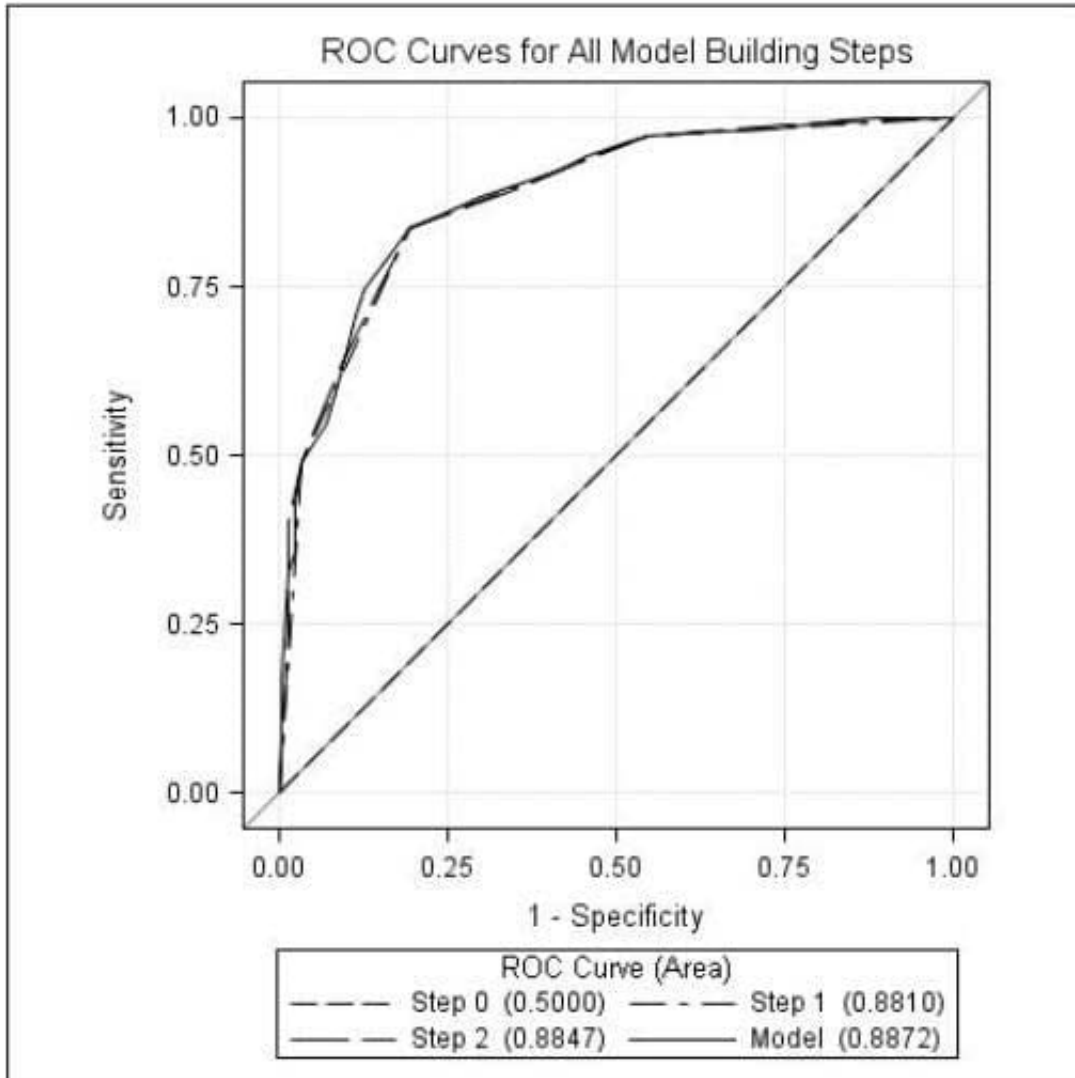
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QUESTION 1

Refer to the exhibit:



An analyst examined logistic regression models for predicting whether a customer would make a purchase. The ROC curve displayed summarizes the models. Using the selected model and the analyst's decision rule, 25% of the customers who did not make a purchase are incorrectly classified as purchasers.

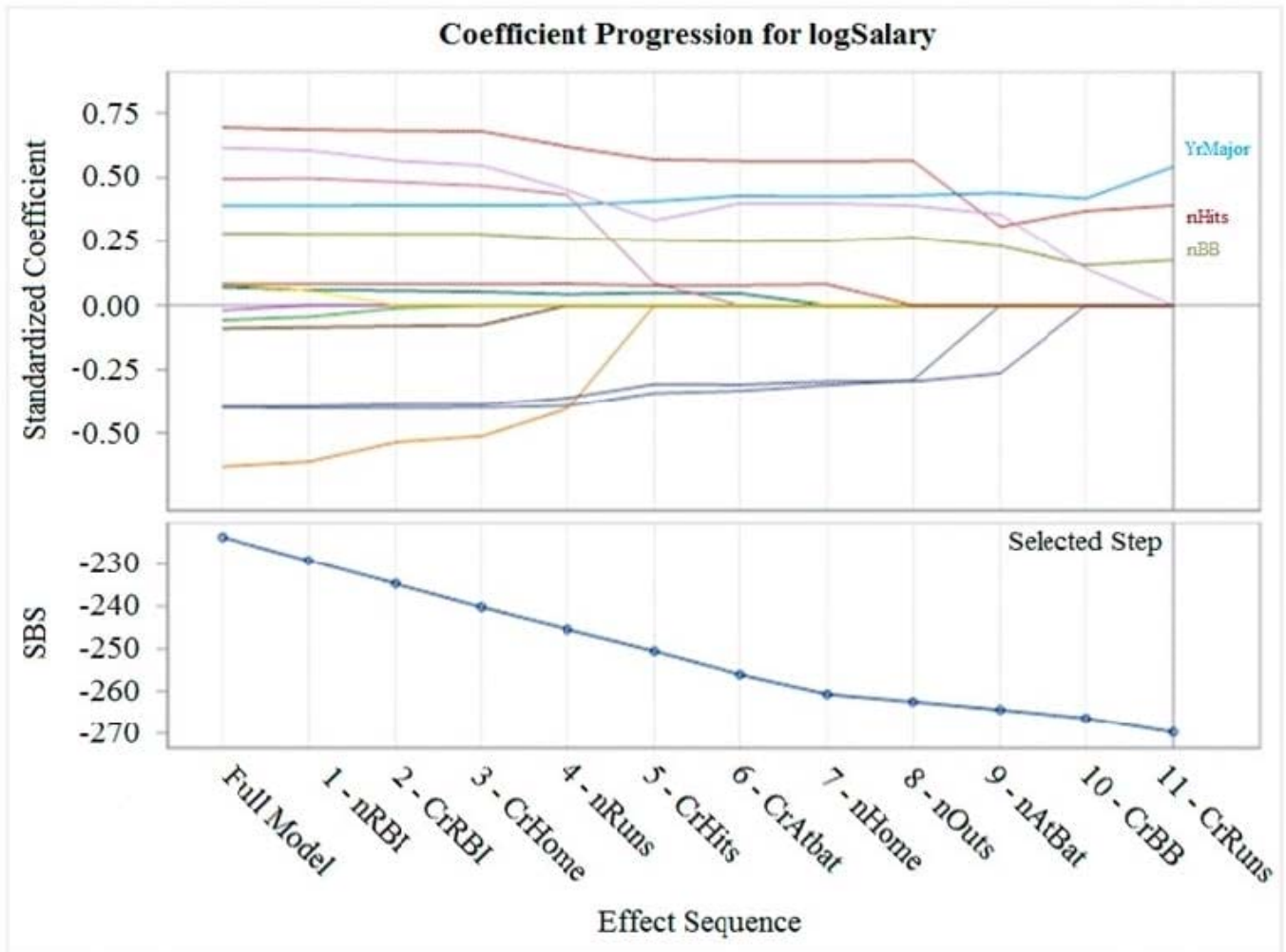
What can be concluded from the graph?

- A. About 25% of the customers who did make a purchase are correctly classified as making a purchase.
- B. About 50% of the customers who did make a purchase are correctly classified as making a purchase.
- C. About 85% of the customers who did make a purchase are correctly classified as making a purchase.
- D. About 95% of the customers who did make a purchase are correctly classified as making a purchase.

Correct Answer: C

QUESTION 2

PROC GLMSELECT was used for building a model predicting the natural log of a baseball player's salary from certain performance and longevity statistics. The model used backward elimination using SBC as its selection criterion. The sequence of steps is summarized in the graphic shown below:



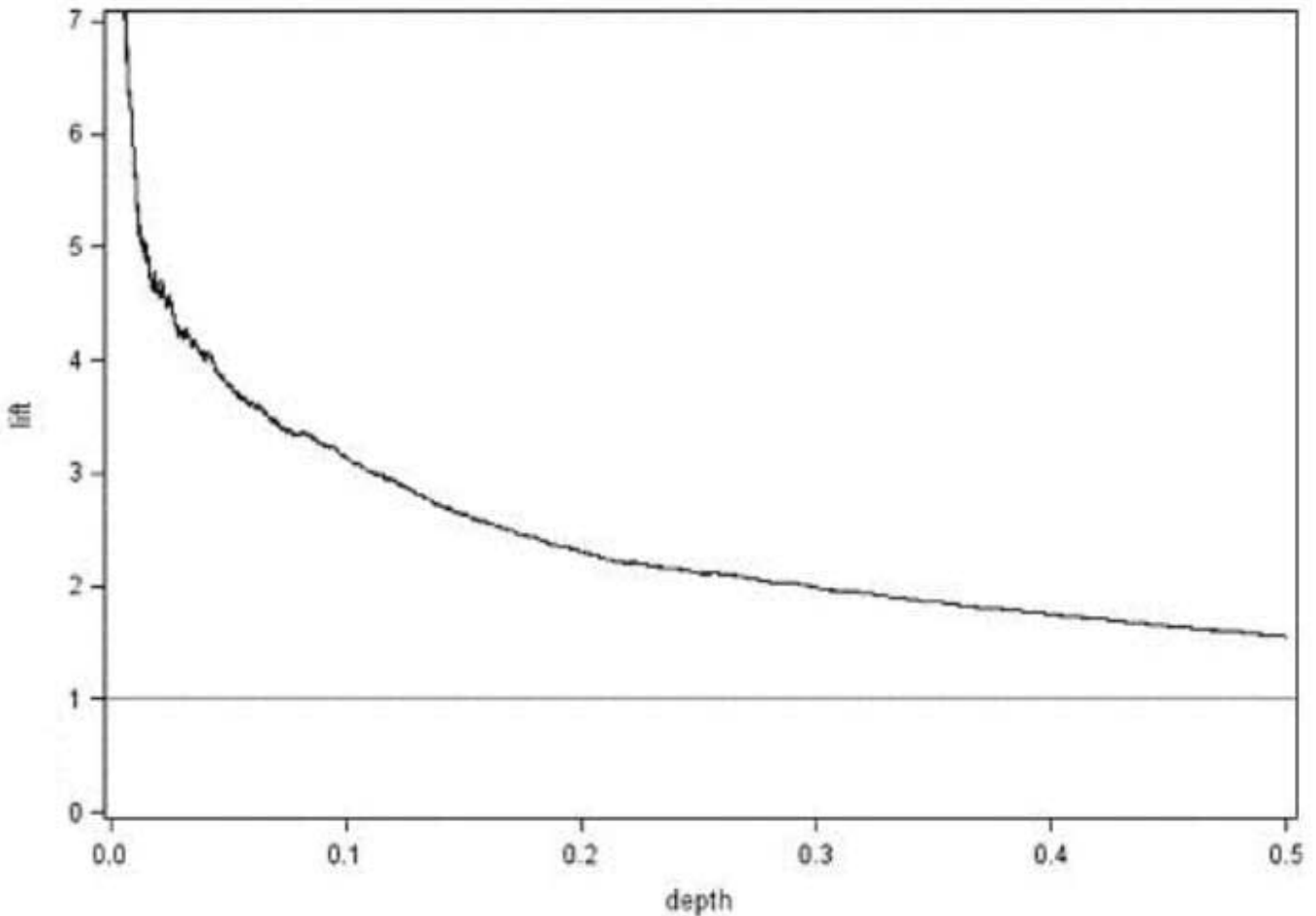
At Step 9 number of at bats (nAtBat) was removed from the model. Why was it removed?

- A. Removing nAtBat had the largest effect on the parameter estimate of nHits.
- B. The p-Value for nAtBat was largest.
- C. Removing nAtBat yielded the largest improvement to SBC.
- D. The p-Value for nAtBat was smallest.

Correct Answer: B

QUESTION 3

Refer to the lift chart:



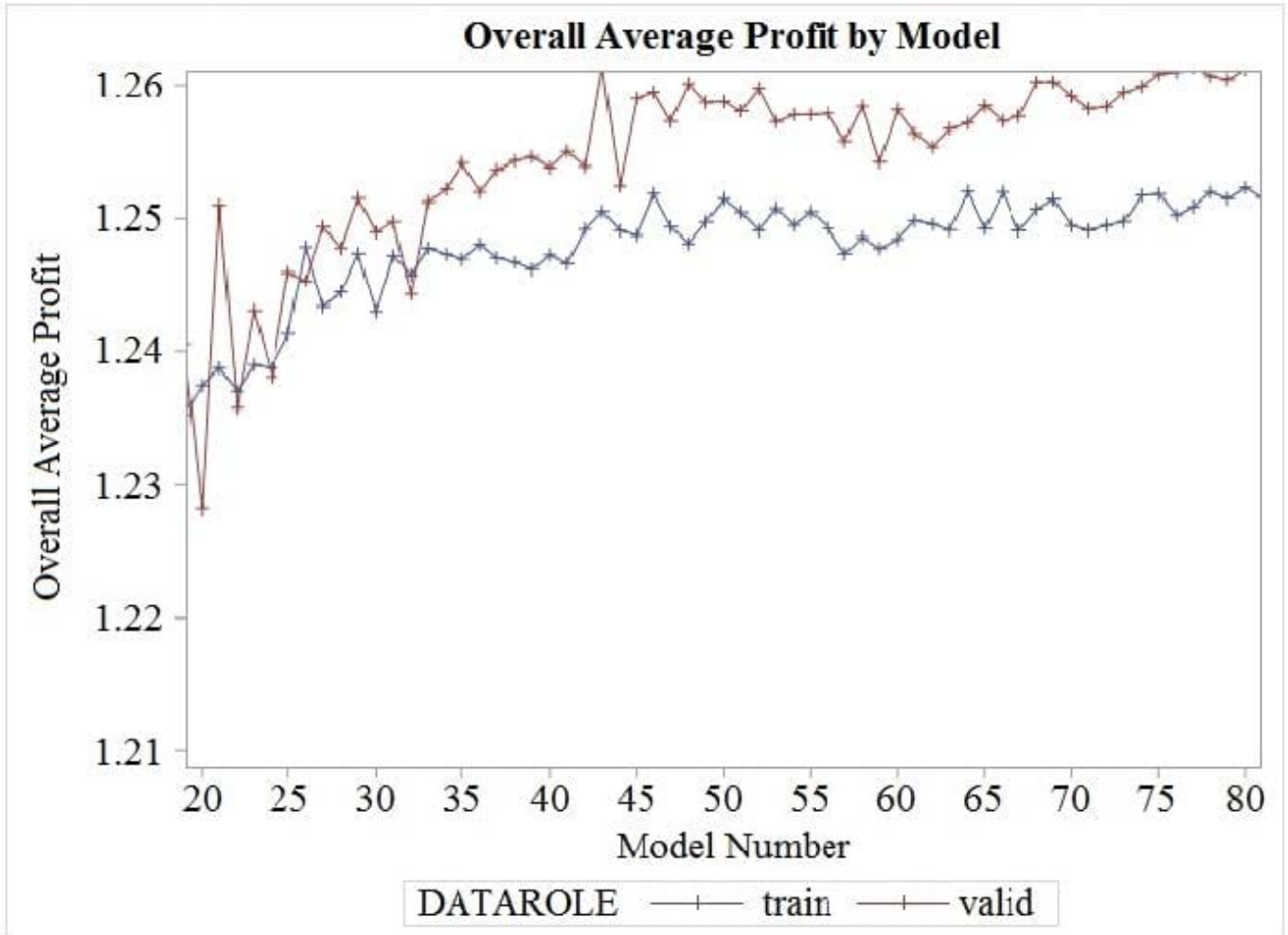
At a depth of 0.1, Lift = 3.14. What does this mean?

- 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%.

Correct Answer: A

QUESTION 4

The PROC LOGISTIC options SELECTION=SCORE and BEST=2 are used in a MODEL statement to generate a series of predictive models. The models are assigned numbers in order from 1 to 99 reflecting the fact that there are 50 candidate input variables. Results from the collection of derived models are used to generate the following plot of overall average profit by model number. Results are restricted to models with at least 9 inputs and at most 40 inputs.



The maximum value for the training data occurs for model number 46, and the maximum value for the validation data occurs for model number 43. If you base model selection solely on overall average profit, what is the correct choice?

- A. Select model 46
- B. Select model 43
- C. Select model 45
- D. Select model 21

Correct Answer: B

QUESTION 5

Refer to the REG procedure output:

Analysis of Variance

<i>Source</i>	<i>DF</i>	<i>Sum of Squares</i>	<i>Mean Square</i>	<i>F Value</i>	<i>Pr > F</i>
<i>Model</i>	2	31848	15924	13.42	<.0001
<i>Error</i>	97	115082	1186.40833		
<i>Corrected Total</i>	99	146930			

<i>Root MSE</i>	34.44428	<i>R-Square</i>	0.2168
<i>Dependent Mean</i>	606.38715	<i>Adj R-Sq</i>	0.2006
<i>Coeff Var</i>	5.68025		

An analyst has selected this model as a champion because it shows better model fit than a competing model with more predictors. Which statistic justifies this rationale?

- A. R-Square
- B. Coeff Var
- C. Adj R-Sq
- D. Error DF

Correct Answer: C

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