



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

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QUESTION 1

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.

Correct Answer: CD

QUESTION 2

A researcher has several variables that could be possible predictors for the final model. There is interest in checking all 2-way interactions for possible entry to the model. The researcher has decided to use forward selection within PROC LOGISTIC. Fill in the missing code option that will ensure that all 2-way interactions will be considered for entry.

```
proc logistic data=finances;
    class gender branch;
    model default = gender branch income debt
        gender|branch|income|debt @2
        / selection=forward slentry=0.01 <insert option here> ;
    run;
A. start = 5
B. include = 4
C. include = 5
D. start = 4
Correct Answer: C
```

QUESTION 3

Refer to the exhibit:



Numberin 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 4

Refer to the exhibit:

Numberin 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 RunTime RunPulse MaxPulse
5	0.8370	0.8044	6.8461	58.4590	2.35583	67.06288	Age RunTime RunPulse RestPulse MaxPulse
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 AIC statistic, which model is the champion model?

A. Age Weight RunTime RunPulse MaxPulse

B. Age Weight RunTime RunPulse RestPulse MaxPulse



- C. RestPulse
- D. RunTime

Correct Answer: A

QUESTION 5

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?

```
C A. data VALID;
          set VALID;
          Profit = (P R > .05) *Purch*200 - (P R > .05) * (1 - Purch) *10;
      run;
C B. data VALID;
          set VALID;
          Profit = (P R <= .05) *Purch*200 - (P R > .05) * (1 - Purch) *10;
      run;
C C. data VALID;
          set VALID;
          if P R > .05;
          Profit = (P R > .05) *Purch*200 - (P R > .05) * (1 - Purch) *10;
      run;
C 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
```

Correct Answer: A



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