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# Question 1

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## Question Type: MultipleChoice

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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;`

### Options:

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A- Option A

B- Option B

C- Option C

D- Option D

**Answer:**

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A, B

## Question 2

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**Question Type: MultipleChoice**

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One common approach for predicting rare events in the LOGISTIC procedure is to build a model that disproportionately over-represents those cases with an event occurring (e.g. a 50-50 event/non-event split).

What problem does this present?

**Options:**

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A- All parameter estimates are biased.

B- Only the intercept estimate is biased.

C- Only the non-intercept parameter estimates are biased.

**D-** Sensitivity estimates are biased.

**Answer:**

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B

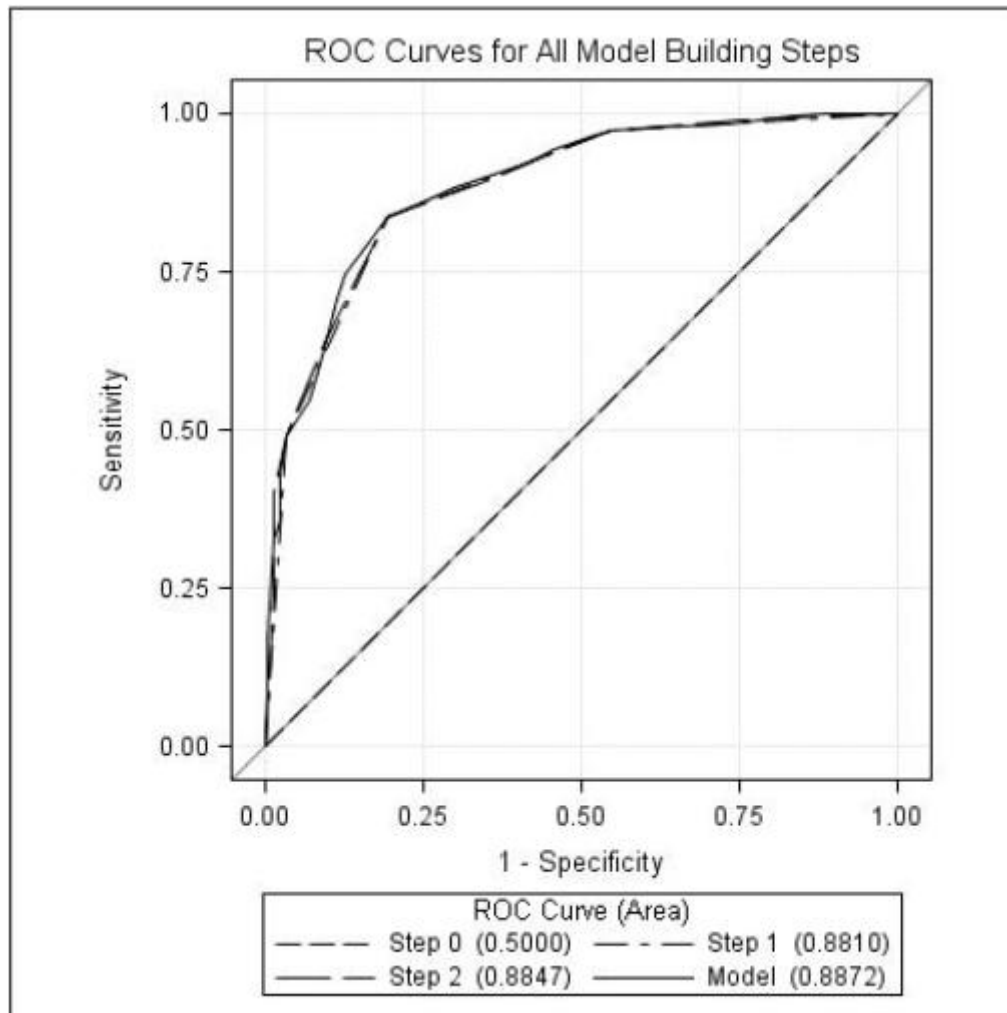
## **Question 3**

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**Question Type: MultipleChoice**

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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?

**Options:**

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- 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.

**Answer:**

---

C

## Question 4

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**Question Type: MultipleChoice**

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Which of the following describes a concordant pair of observations in the LOGISTIC procedure?

**Options:**

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- A- An observation with the event has an equal probability as another observation with the event.
- B- An observation with the event has a lower predicted probability than the observation without the event.
- C- An observation with the event has an equal predicted probability as the observation without the event.
- D- An observation with the event has a higher predicted probability than the observation without the event

**Answer:**

---

D

## Question 5

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**Question Type:** MultipleChoice

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The following LOGISTIC procedure output analyzes the relationship between a binary response and an ordinal predictor variable, wrist\_size Using reference cell coding, the analyst selects Large (L) as the reference level.



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*Analysis of Maximum Likelihood Estimates*

<i>Parameter</i>	<i>DF</i>	<i>Estimate</i>	<i>Standard Error</i>	<i>Wald Chi-Square</i>	<i>Pr &gt; ChiSq</i>
<i>Intercept</i>	1	-1.0415	0.4749	4.8101	0.0283
<i>wrist_size M</i>	1	1.1234	0.4989	5.0697	0.0243
<i>wrist_size S</i>	1	1.6078	0.5478	8.6133	0.0033

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What is the estimated logit for a person with large wrist size?

Click the calculator button to display a calculator if needed.

**Options:**

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**A-** 0.0819

**B-** 0.5663

**C-** -3.7727

**D-** -1.0415

**Answer:**

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D

## Question 6

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Question Type: MultipleChoice

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Given the following LOGISTIC procedure:

```
proc logistic data = MYDIR.CONVERT des outest=OUTFILE_1;  
  model Attrite = Calls Plan Billing_code;  
  score data=MYDIR.NEW_ATTRITE_DATA out=OUTFILE_2;  
run;
```

What is the difference between the datasets OUTFILEJ and OUTFILE\_2?

### Options:

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- A- OUTFILE\_1 contains the final parameter estimates while OUTFILE\_2 contains the newly scored probabilities.
- B- OUTFILE\_1 contains the model goodness of fit statistics while OUTFILE\_2 contains the newly scored probabilities
- C- OUTFILE\_1 contains the model goodness of fit statistics while OUTFILE\_2 contains the newly scored logits.
- D- OUTFILEJ contains the final parameter estimates and Wald Chi-Square values while OUTFILE\_2 contains the newly scored probabilities.

### Answer:

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A

## Question 7

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**Question Type:** MultipleChoice

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Select the equivalent LOGISTIC procedure model statements. (Choose two.)

### Options:

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- A- Mode1 Purchase \* Gender Age Region;
- B- Mode1 Purchase \* Gender | Age | Region;
- C- Mode1 Purchase \* Gender|Age|Region @1;
- D- Mode1 Purchase \* Gender|Age|Region @2;

### Answer:

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A, C

## Question 8

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**Question Type: MultipleChoice**

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Consider scoring new observations in the SCORE procedure versus the SCORE statement in the LOGISTIC procedure.

Which statement is true?

**Options:**

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- A-** The SCORE statement in the LOGISTIC procedure returns only predicted probabilities, whereas the SCORE procedure returns only predicted logits.
- B-** The SCORE statement in the LOGISTIC procedure returns only predicted logits, whereas the SCORE procedure returns only predicted probabilities.
- C-** Unlike the SCORE procedure, the SCORE statement in the LOGISTIC procedure produces both predicted probabilities and predicted logits.
- D-** The SCORE procedure and the SCORE statement in the LOGISTIC procedure produce the same output.

**Answer:**

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A

**Question 9**

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**Question Type: MultipleChoice**

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Which method is NOT an appropriate way to score new observations with a known target in a logistic regression model?

**Options:**

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- A-** Use the SCORE statement in the LOGISTIC procedure.
- B-** Augment the training data set with new observations and set their responses to missing.
- C-** Augment the training data set with new observations and rerun the LOGISTIC procedure.
- D-** Use the saved parameter estimates from the LOGISTIC procedure and score new observations in the SCORE procedure.

**Answer:**

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C

## Question 10

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**Question Type: MultipleChoice**

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Refer to the following odds ratio table:

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*Odds Ratio Estimates and Profile-Likelihood  
Confidence Intervals*

<i>Effect</i>	<i>Unit</i>	<i>Estimate</i>	<i>95% Confidence Limits</i>	
<i>salary</i>	1.0000	1.142	1.083	1.220

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What is a correct interpretation of the estimate?

**Options:**

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- A-** The odds of the event are 1.142 greater for each one dollar increase in salary.
- B-** The odds of the event are 1.142 greater for each one thousand dollar increase in salary.
- C-** The probability of the event is 1.142 greater for each one dollar increase in salary.
- D-** The probability of the event is 1.142 greater for each one thousand dollar increase in salary.

**Answer:**

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B

## Question 11

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**Question Type:** MultipleChoice

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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;
```

### Options:

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

**Answer:**

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B



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