



# SAS Institute

## A00-240 Exam

**SAS Institute SAS Statistical Business Analysis SAS9:  
Regression and Model Exam**

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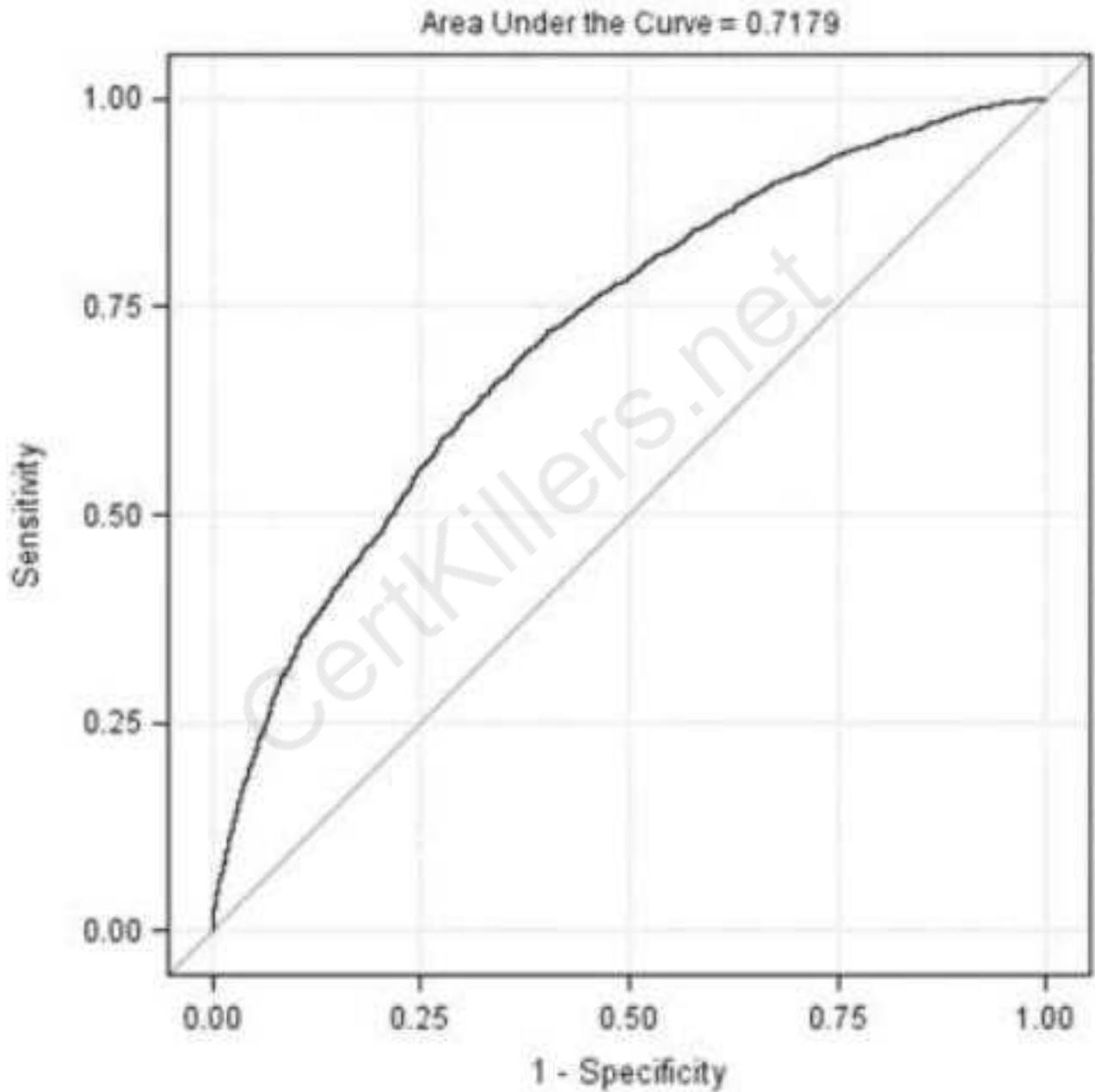
## Version: 8.0

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### Question: 1

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Refer to the ROC curve:



As you move along the curve, what changes?

- A. The priors in the population
- B. The true negative rate in the population

- C. The proportion of events in the training data
- D. The probability cutoff for scoring

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**Answer: D**

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**Question: 2**

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When mean imputation is performed on data after the data is partitioned for honest assessment, what is the most appropriate method for handling the mean imputation?

- A. The sample means from the validation data set are applied to the training and test data sets.
- B. The sample means from the training data set are applied to the validation and test data sets.
- C. The sample means from the test data set are applied to the training and validation data sets.
- D. The sample means from each partition of the data are applied to their own partition.

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**Answer: B**

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**Question: 3**

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An analyst generates a model using the LOGISTIC procedure. They are now interested in getting the sensitivity and specificity statistics on a validation data set for a variety of cutoff values. Which statement and option combination will generate these statistics?

- A. Score data=valid1 out=roc;
- B. Score data=valid1 outroc=roc;
- C. mode1 resp(event= '1') = gender region/outroc=roc;
- D. mode1 resp(event="1") = gender region/ out=roc;

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**Answer: B**

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**Question: 4**

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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

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**Answer: A,C**

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**Question: 5**

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Which SAS program will divide the original data set into 60% training and 40% validation data sets, stratified by county?

- A. 

```
proc surveyselect data=SASUSER.DATABASE samprate=0.6 out=sample;
    strata county;
run;
```
- B. 

```
proc sort data=SASUSER.DATABASE;
    by county;
run;
proc surveyselect data=SASUSER.DATABASE samprate=0.6 out=sample outall;
run;
```
- C. 

```
proc sort data=SASUSER.DATABASE;
    by county;
run;
proc surveyselect data=SASUSER.DATABASE samprate =0.6 out=sample outall;
    strata county;
run;
```
- D. 

```
proc sort data=SASUSER.DATABASE;
    by county;
run;
proc surveyselect data=SASUSER.DATABASE samprate =0.6 out=sample;
    strata county;
run;
```

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

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**Answer: C**

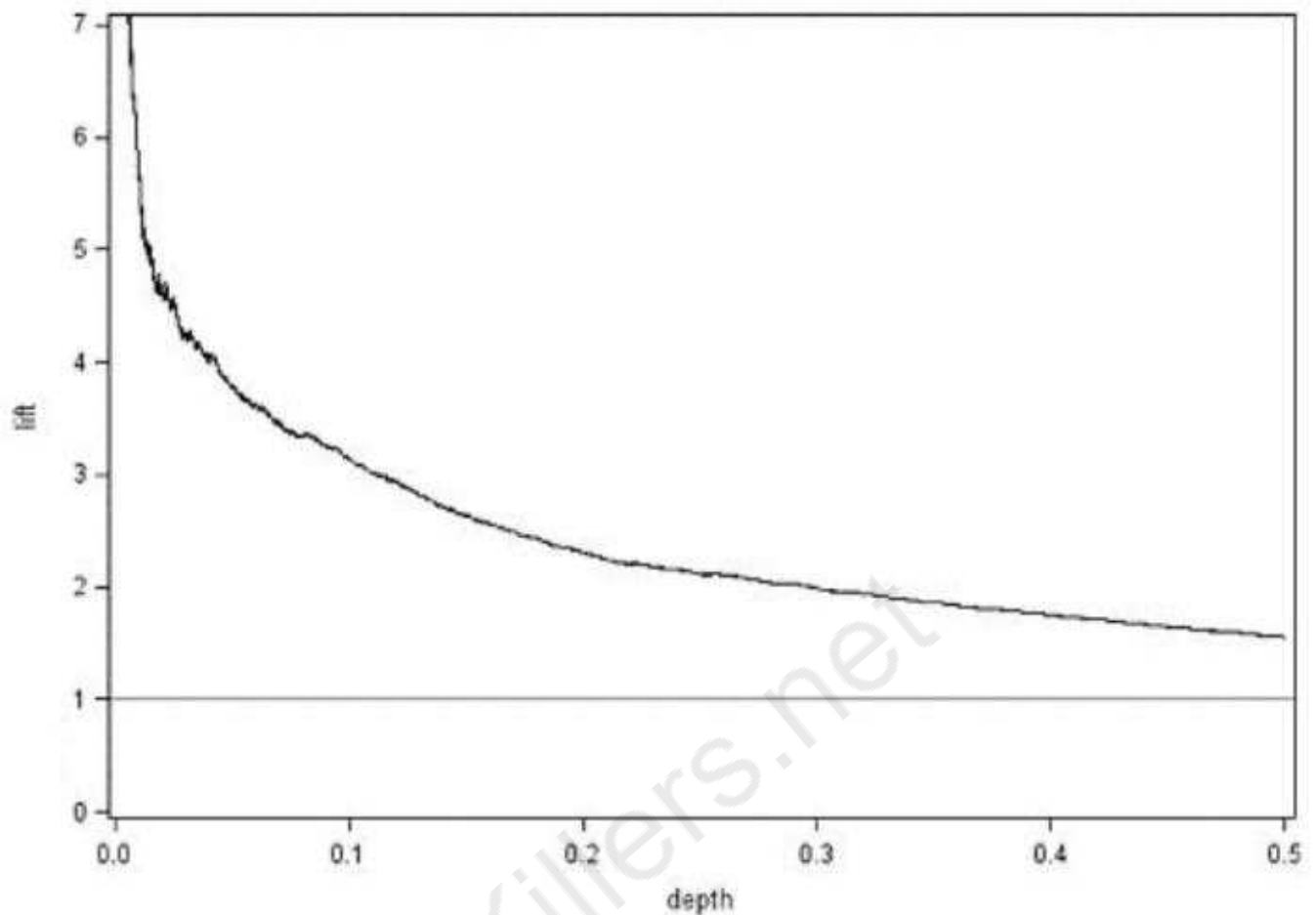
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**Question: 6**

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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%.

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**Answer: A**

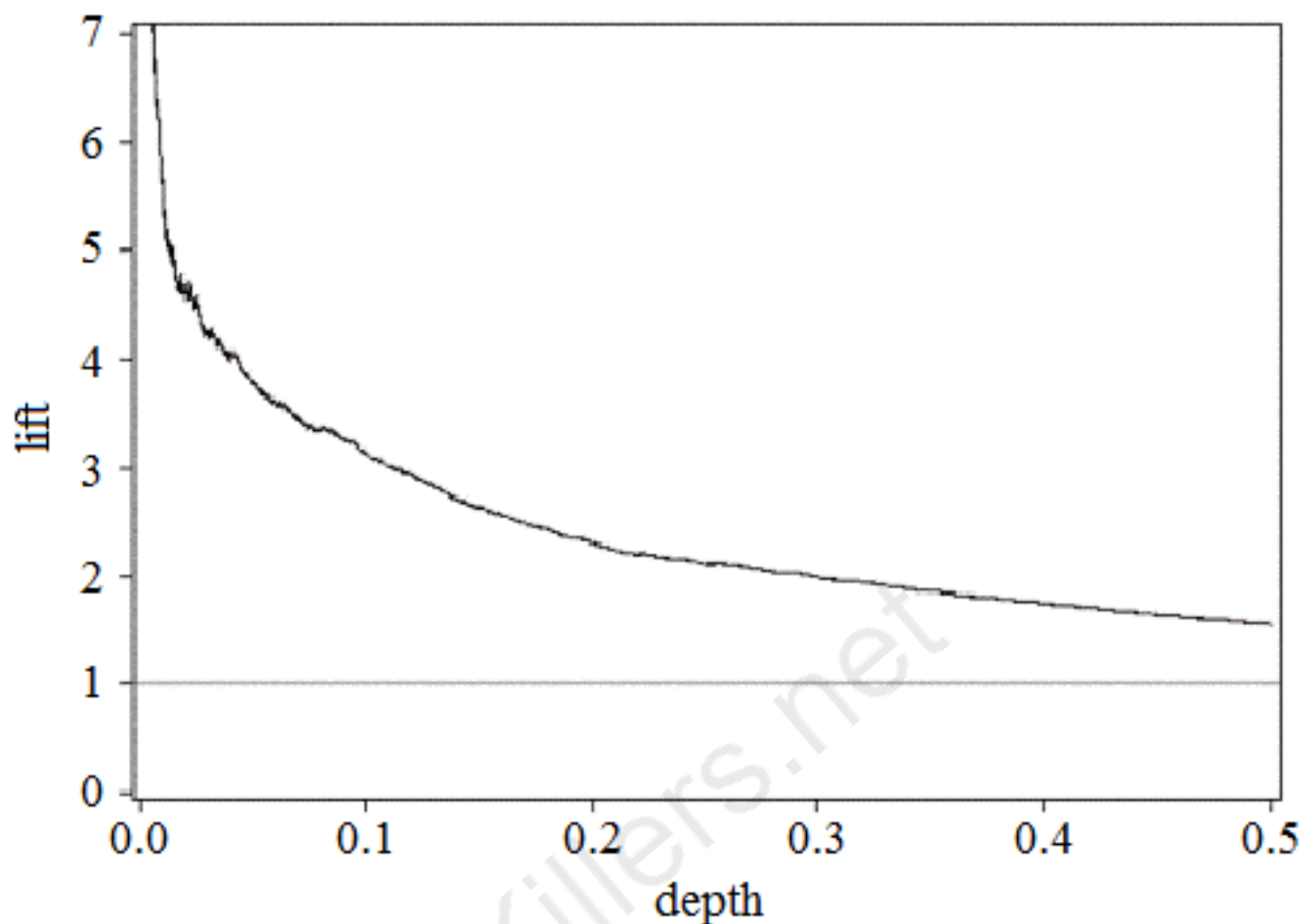
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**Question: 7**

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Refer to the lift chart:



What does the reference line at lift = 1 corresponds to?

- A. The predicted lift for the best 50% of validation data cases
- B. The predicted lift if the entire population is scored as event cases
- C. The predicted lift if none of the population are scored as event cases
- D. The predicted lift if 50% of the population are randomly scored as event cases

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**Answer: B**

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### Question: 8

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Suppose training data are oversampled in the event group to make the number of events and non-events roughly equal. A logistic regression is run and the probabilities are output to a data set NEW and given the variable name PE. A decision rule considered is, "Classify data as an event if probability is greater than 0.5." Also the data set NEW contains a variable TG that indicates whether there is an event (1=Event, 0= No event).

The following SAS program was used.

```
data NEW;
  set NEW;
  Solicit = PE > .5;
run;
proc means data=NEW(where = (TG=1)) mean;
  var Solicit;
run;
```

What does this program calculate?

- A. Depth
- B. Sensitivity
- C. Specificity
- D. Positive predictive value

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**Answer: B**

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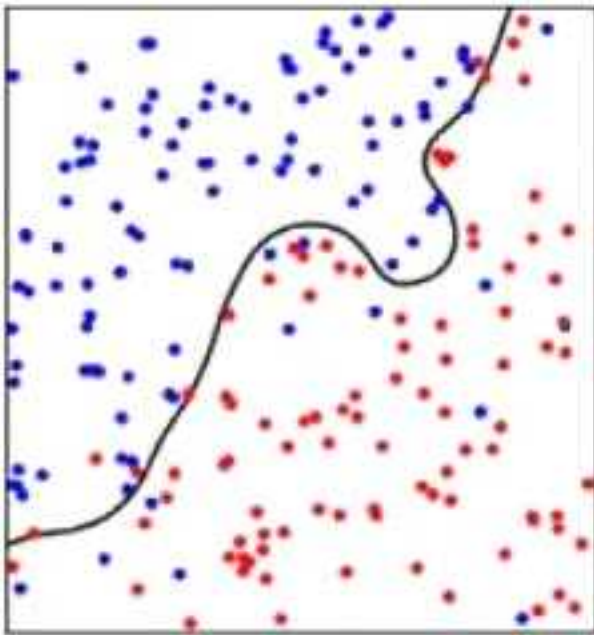
**Question: 9**

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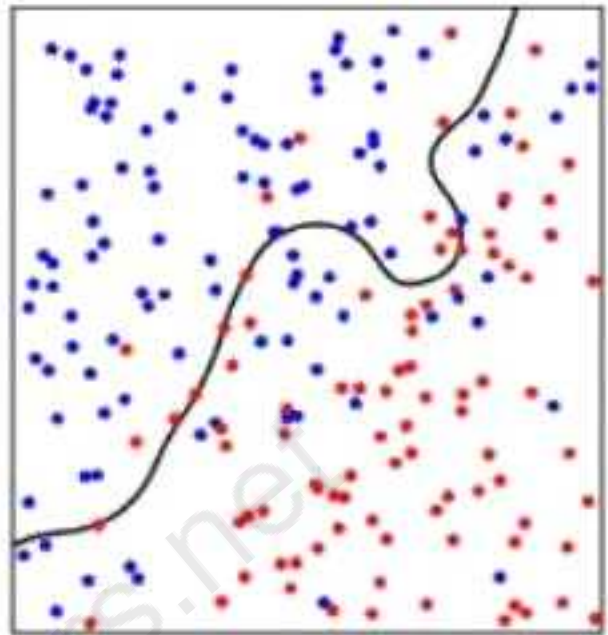
Refer to the exhibit:

### Model A

training data

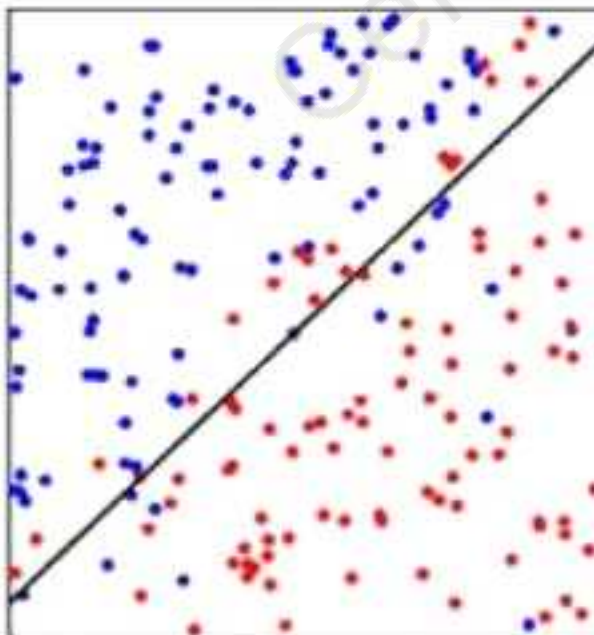


validation data

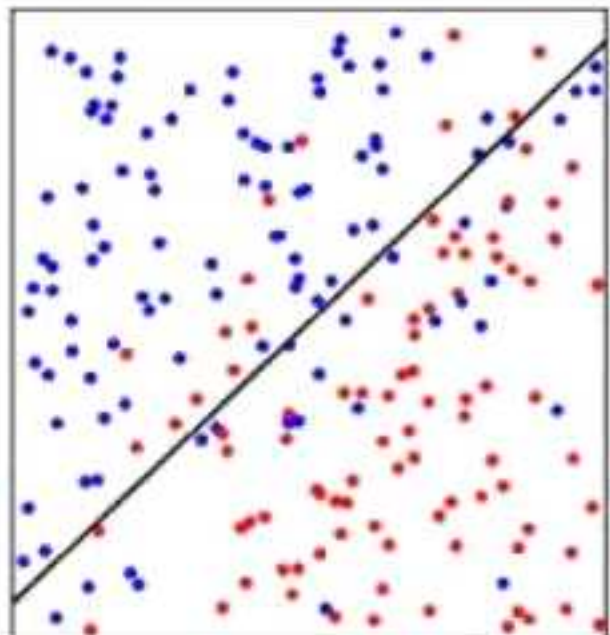


### Model B

training data



validation data





The plots represent two models, A and B, being fit to the same two data sets, training and validation. Model A is 90.5% accurate at distinguishing blue from red on the training data and 75.5% accurate at doing the same on validation data

a. Model B is 83% accurate at distinguishing blue from red on the training data and 78.3% accurate at doing the same on the validation data.

Which of the two models should be selected and why?

A. Model A. It is more complex with a higher accuracy than model B on training data.

B. Model A. It performs better on the boundary for the training data.

C. Model B. It is more complex with a higher accuracy than model A on validation data.

D. Model B. It is simpler with a higher accuracy than model A on validation data.

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**Answer: D**

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### Question: 10

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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?

- A. 

```
data VALID;
  set VALID;
  Profit = (P_R > .05) * Purch * 200 - (P_R > .05) * (1 - Purch) * 10;
run;
```
- B. 

```
data VALID;
  set VALID;
  Profit = (P_R <= .05) * Purch * 200 - (P_R > .05) * (1 - Purch) * 10;
run;
```
- C. 

```
data VALID;
  set VALID;
  if P_R > .05;
  Profit = (P_R > .05) * Purch * 200 - (P_R > .05) * (1 - Purch) * 10;
run;
```
- 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

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**Answer: A**

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