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**Exam** : **A00-240**

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

**Vendor** : SASInstitute

**Version** : DEMO

**NO.1** 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 Specificity
- B. Specificity and PV-
- C. PV+ and PV-
- D. Sensitivity and PV+

**Answer:** A

**NO.2** Refer to the confusion matrix:

		Predicted Outcome	
		0	1
Actual Outcome	0	58	44
	1	23	25

Calculate the sensitivity. (0 - negative outcome, 1 - positive outcome) Click the calculator button to display a calculator if needed.

- A. 25/89
- B. 25/48
- C. 58/81
- D. 58/102

**Answer:** B

**NO.3** What does the Pearson product moment correlation coefficient measure?

- A. linear and nonmonotonic association between two variables
- B. nonlinear and nonmonotonic association between two variables
- C. nonlinear and monotonic association between two variables
- D. linear and monotonic association between two variables

**Answer:** D

**NO.4** This question will ask you to provide missing code segments.

A logistic regression model was fit on a data set where 40% of the outcomes were events (TARGET=1) and

60% were non-events (TARGET=0). The analyst knows that the population where the model will be deployed has 5% events and 95% non-events. The analyst also knows that the company's profit margin for correctly targeted events is nine times higher than the company's loss for incorrectly targeted non-event.

Given the following SAS program:

```
proc logistic data = LOANS descending;
  model Purch = Inc Edu;
  score data = LOANS_V out = LOANS_VS priorevent = (insert X here);
run;
data LOANS_VS; set LOANS_VS;
  Solicit = P_1 > (insert Y here);
run;
```

What X and Y values should be added to the program to correctly score the data?

- A. X=40, Y=10
- B. X=.10, Y=05
- C. X=.05, Y=10
- D. X=.05, Y=.40

**Answer:** C

**NO.5** Which statistic, calculated from a validation sample, can help decide which model to use for prediction of a binary target variable?

- A. Chi Square
- B. Adjusted R Square
- C. Mallow's Cp
- D. Average Squared Error

**Answer:** D

**NO.6** 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. New cases with missing values on input variables cannot be scored without extra data processing.
- B. Complete case analysis means that fewer observations will be used in the model building process.
- C. The model will likely be overfit.
- D. There will be a high rate of collinearity among input variables.

**Answer:** A,B

**NO.7** Refer to the confusion matrix:

		Predicted Outcome	
		0	1
Actual Outcome	0	58	44
	1	23	25

Calculate the accuracy and error rate (0 - negative outcome, 1 - positive outcome)

- A. Accuracy = 83/150, Error Rate = 67/150
- B. Accuracy = 58/102, Error Rate = 23/48

C. Accuracy = 25/150, Error Rate = 44/150

D. Accuracy = 83/102, Error Rate = 67/102

**Answer: B**

**NO.8** In order to perform honest assessment on a predictive model, what is an acceptable division between training, validation, and testing data?

A. Training: 0% Validation: 100% Testing: 0%

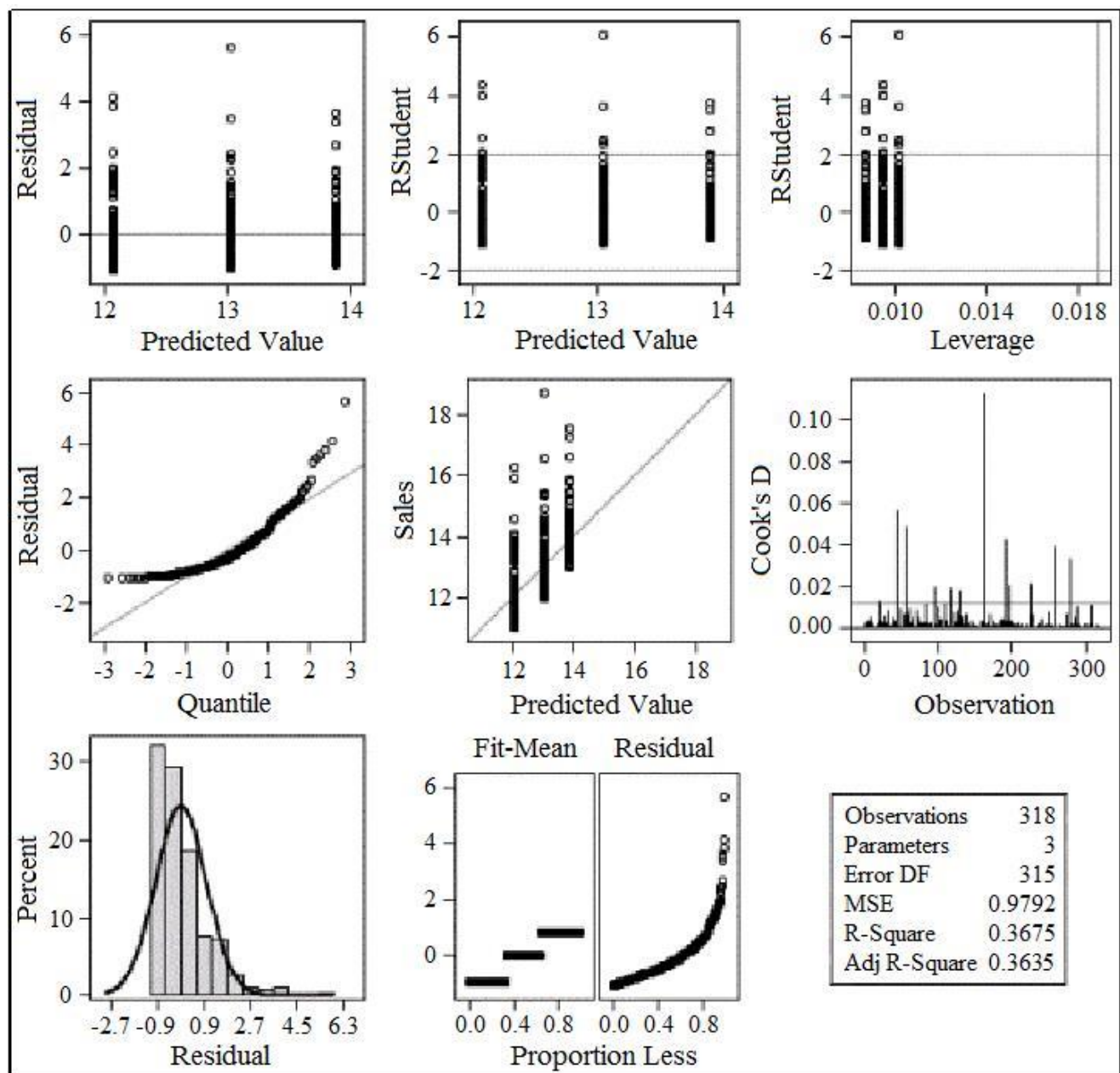
B. Training: 50% Validation: 50% Testing: 0%

C. Training: 50% Validation: 0% Testing: 50%

D. Training: 100% Validation: 0% Testing: 0%

**Answer: B**

**NO.9** Refer to the exhibit.



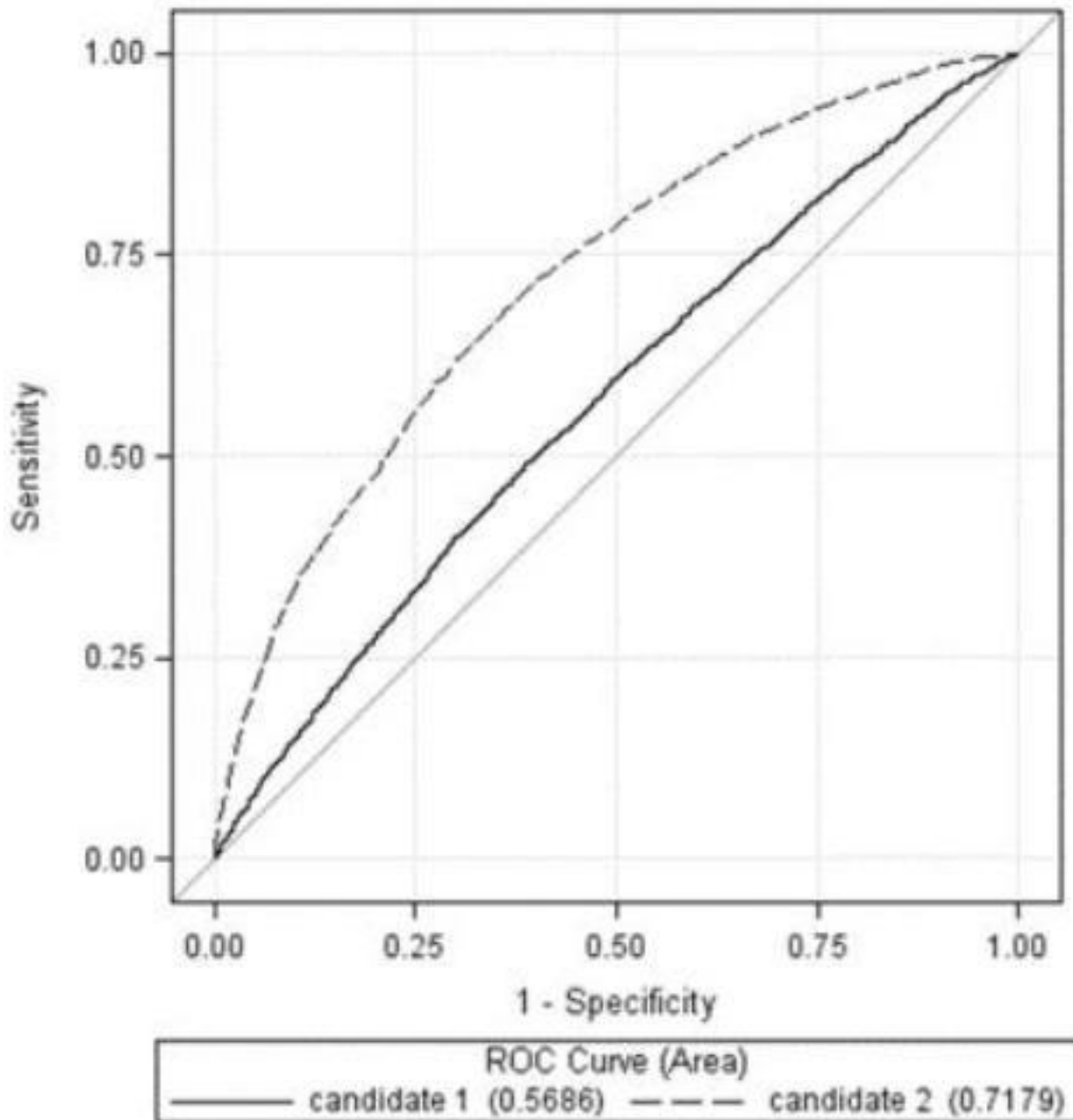
These graphs were created using the GLM procedure with the plots(only)=diagnostics option.

Which plot do you use to identify influential observations?

- A. Residual by Quantile
- B. Fit - Mean and Residual Plot
- C. Cook's D by Observation
- D. Residual by Predicted

**Answer:** C

**NO.10** Refer to the exhibit:



Based upon the comparative ROC plot for two competing models, which is the champion model and why?

- A. Candidate 2, because the area under the curve is greater
- B. Candidate 2, because it shows less over fit than Candidate 1
- C. Candidate 1, because it is closer to the diagonal reference curve



**D.** Candidate 1, because the area outside the curve is greater

**Answer:** A