

AN INTRODUCTION TO CATEGORICAL DATA ANALYSIS, 2nd ed.

SOLUTIONS TO SELECTED PROBLEMS for STA 4504/5503

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Chapter 1

1. Response variables are (a) Attitude toward gun control, (b) Heart disease, (c) Vote for President, (d) Quality of life.

2.a. nominal, b. ordinal, c. ordinal, d. nominal, e. nominal, f. ordinal

3.a. Binomial, $n = 100$, $\pi = 0.25$.

b. The mean is $n\pi = 25$ and the standard deviation is $\sqrt{n\pi(1-\pi)} = 4.33$. 50 correct responses would be surprising, since 50 is $z = (50 - 25)/4.33 = 5.8$ standard deviations above the mean of a distribution that is approximately normal.

4.a. Y is binomial for $n = 2$ and $\pi = 0.50$. Thus, $Y = 0$ with probability 0.25, $Y = 1$ with probability 0.50, and $Y = 2$ with probability 0.25. The mean is $2(0.50) = 1.0$ and the standard deviation is $\sqrt{2(0.50)(0.50)} = 0.71$.

b.(i) $P(Y = 0) = 0.16$, $P(Y = 1) = 0.48$, $P(Y = 2) = 0.36$;

(ii) $P(Y = 0) = 0.36$, $P(Y = 1) = 0.48$, $P(Y = 2) = 0.16$.

c. $f(\pi) = 2\pi(1 - \pi)$.

d. From the plot or using calculus by taking the derivative and setting it equal to 0, the function $f(\pi) = 2\pi(1 - \pi)$ takes its maximum value at $\pi = 0.50$.

8.a. 0.294. b. $z = -14.9$, P-value < 0.0001 . Conclude that minority of population would say 'yes.'

c. $p \pm 1.96\sqrt{p(1-p)/n}$ is $0.294 \pm 2.58(0.0133)$, or (0.26, 0.33).

12.a. $SE = 0$, and the z statistic equals $-\infty$.

b. CI is (0, 0); no, in the population we expect some vegetarians, even if the proportion is small.

c. $z = (0 - 0.50)/\sqrt{0.50(0.50)/25} = -5.0$, P-value < 0.0001 .

d. Note $z = (0 - 0.133)/\sqrt{0.133(0.133)/25} = -1.96$, so 0.133 is the null value that has a P-value of 0.05.

15.a. $\sigma(p)$ equals the binomial standard deviation $\sqrt{n\pi(1-\pi)}$ divided by the sample size n .

b. $\sigma(p)$ takes its maximum value at $\pi = 0.50$ and its minimum at $\pi = 0$ and 1. If $\pi = 1$, for instance, every observation must be a success, and the sample proportion p equals π with probability 1.

Chapter 2

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Wolfgang Guggemos



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Loss Models: From Data to Decisions, 4e Student Solutions Manual Stuart A. Klugman, Harry H. Panjer, Gordon E. Willmot, 2014-08-21 Student Solutions Manual to Accompany Loss Models From Data to Decisions Fourth Edition This volume is organised around the principle that much of actuarial science consists of the construction and analysis of mathematical models which describe the process by which funds flow into and out of an insurance system An Introduction to Categorical Data Analysis Alan Agresti, 2018-11-20 A valuable new edition of a standard reference The use of statistical methods for categorical data has increased dramatically particularly for applications in the biomedical and social sciences An Introduction to Categorical Data Analysis Third Edition summarizes these methods and shows readers how to use them using software Readers will find a unified generalized linear models approach that connects logistic regression and loglinear models for discrete data with normal regression for continuous data Adding to the value in the new edition is Illustrations of the use of R software to perform all the analyses in the book A new chapter on alternative methods for categorical data including smoothing and regularization methods such as the lasso classification methods such as linear discriminant analysis and classification trees and cluster analysis New sections in many chapters introducing the Bayesian approach for the methods of that chapter More than 70 analyses of data sets to illustrate application of the methods and about 200 exercises many containing other data sets An appendix showing how to use SAS Stata and SPSS and an appendix with short solutions to most odd numbered exercises Written in an applied nontechnical style this book illustrates the methods using a wide variety of real data including medical clinical trials environmental questions drug use by teenagers horseshoe crab mating basketball shooting correlates of happiness and much more An Introduction to Categorical Data Analysis Third Edition is an invaluable tool for statisticians and biostatisticians as well as methodologists in the social and behavioral sciences medicine and public health marketing education and the biological and agricultural sciences A User's Guide to Principal Components J. Edward Jackson, 2003-09-10 WILEY INTERSCIENCE PAPERBACK SERIES The Wiley Interscience Paperback Series consists of selected books that have been made more accessible to consumers in an effort to increase global appeal and general circulation With these new unabridged softcover volumes Wiley hopes to extend the lives of these works by making them available to future generations of statisticians mathematicians and scientists From the Reviews of A User's Guide to Principal Components The book is aptly and correctly named A User's Guide It is the kind of book that a user at any level novice or skilled practitioner would want to have at hand for autotutorial for refresher or as a general purpose guide through the maze of modern PCA Technometrics I recommend A User's Guide to Principal Components to anyone who is running multivariate analyses or who contemplates performing such analyses Those who write their own software will find the book helpful in designing better programs Those who use off the shelf software will find it invaluable in interpreting the results Mathematical Geology **The Theory of Measures and Integration** Eric M. Vestrup, 2009-09-25 An accessible

clearly organized survey of the basic topics of measure theory for students and researchers in mathematics statistics and physics In order to fully understand and appreciate advanced probability analysis and advanced mathematical statistics a rudimentary knowledge of measure theory and like subjects must first be obtained The Theory of Measures and Integration illuminates the fundamental ideas of the subject fascinating in their own right for both students and researchers providing a useful theoretical background as well as a solid foundation for further inquiry Eric Vestrup's patient and measured text presents the major results of classical measure and integration theory in a clear and rigorous fashion Besides offering the mainstream fare the author also offers detailed discussions of extensions the structure of Borel and Lebesgue sets set theoretic considerations the Riesz representation theorem and the Hardy Littlewood theorem among other topics employing a clear presentation style that is both evenly paced and user friendly Chapters include Measurable Functions The L_p Spaces The Radon Nikodym Theorem Products of Two Measure Spaces Arbitrary Products of Measure Spaces Sections conclude with exercises that range in difficulty between easy finger exercises and substantial and independent points of interest These more difficult exercises are accompanied by detailed hints and outlines They demonstrate optional side paths in the subject as well as alternative ways of presenting the mainstream topics In writing his proofs and notation Vestrup targets the person who wants all of the details shown up front Ideal for graduate students in mathematics statistics and physics as well as strong undergraduates in these disciplines and practicing researchers The Theory of Measures and Integration proves both an able primary text for a real analysis sequence with a focus on measure theory and a helpful background text for advanced courses in probability and statistics

Nonlinear Regression George A. F. Seber, C. J. Wild, 2005-02-25 WILEY

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Statistical Size Distributions in Economics and Actuarial Sciences Christian Kleiber, Samuel Kotz, 2003-10-10 A comprehensive account of economic size distributions around the world and throughout the years In the course of the past 100 years economists and applied statisticians have developed a remarkably diverse variety of income distribution models yet

no single resource convincingly accounts for all of these models analyzing their strengths and weaknesses similarities and differences Statistical Size Distributions in Economics and Actuarial Sciences is the first collection to systematically investigate a wide variety of parametric models that deal with income wealth and related notions Christian Kleiber and Samuel Kotz survey compliment compare and unify all of the disparate models of income distribution highlighting at times a lack of coordination between them that can result in unnecessary duplication Considering models from eight languages and all continents the authors discuss the social and economic implications of each as well as distributions of size of loss in actuarial applications Specific models covered include Pareto distributions Lognormal distributions Gamma type size distributions Beta type size distributions Miscellaneous size distributions Three appendices provide brief biographies of some of the leading players along with the basic properties of each of the distributions Actuaries economists market researchers social scientists and physicists interested in econophysics will find Statistical Size Distributions in Economics and Actuarial Sciences to be a truly one of a kind addition to the professional literature

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