

6. [Lesson 12] The odds of 1 are $0.20/(1 - 0.20) = 0.25$. From the logit model, we have

$$\ln \pi_1 = 0.64 + \sum_{j=1}^4 \beta_j x_j$$

whereas the cumulative odds of 1 or 2 are

$$\ln \pi_2 = 1.22 + \sum_{j=1}^4 \beta_j x_j$$

It follows that

$$\frac{\pi_2}{\pi_1} = e^{1.20 + 0}$$

and therefore

$$\pi_2 = e^{1.20 + 0} \pi_1 = 0.25 e^{1.20} = 0.860681$$

The probability of 1 or 2 is

$$\pi_1 + \pi_2 = \frac{0.440720}{1.440720} = 0.306681$$

The probability of 3 is $1 - 0.306681 = \boxed{0.693319}$ (B)

7. [Section 21.1] First calculate moving averages at times 3, 4, 5, 6.

$$\hat{a}_3 = \frac{5 + 6 + 12 + 3}{4} = 7$$

$$\hat{a}_4 = \frac{6 + 12 + 5 + 10}{4} = 8.25$$

$$\hat{a}_5 = \frac{12 + 5 + 10 + 8}{4} = 9$$

$$\hat{a}_6 = \frac{5 + 10 + 8 + 15}{4} = 9.75$$

Then average the four averages.

$$\hat{a}_4^{(2)} = \frac{7 + 8.25 + 9 + 9.75}{4} = \boxed{8.5} \quad (\text{B})$$

8. [Section 5.1] Let r_i be the i^{th} standardized residual. Then

$$r_2 = \frac{e_2}{s\sqrt{1 - h_{22}}} = \frac{6.2}{12.4\sqrt{1 - 0.04}} = \boxed{0.5125} \quad (\text{B})$$

9. [Section 18.1] The algorithm minimizes the sum of within-cluster squared distances by cluster size. Let's calculate that. We'll calculate distances between outlier and the end to take care of distances between outlier and outlier points.

$$(5,15)-(6,12): 1^2 + 3^2 = 10 \quad (5,15)-(6,20): 1^2 + 5^2 = 26 \quad (6,12)-(6,20): 8^2 + 0 = 64$$

$$(9,12)-(11,4): 2^2 + 8^2 = 68 \quad (9,12)-(11,16): 2^2 + 4^2 = 20 \quad (11,4)-(11,16): 12^2 + 0 = 144$$

The sum of these six numbers divided by 3 (the sizes of the two clusters) will indicate

10. [Lesson 3.6] The formula (3.11) for the standard error of b_1

$$se(b_1) = \frac{50.34}{6.280\sqrt{23}} = 1.9423$$

The t -ratio is $1.437/1.9423 = 2.3900$. There are $n - k - 1 = 14$ degrees of freedom. 2.3900 is between the 97.5th percentile of t , which is 2.1498, and the 99th percentile of t , which is 2.5855. For a two-sided test, this implies

11. [Lesson 12] We add up the factors, including the intercept, and exponentiate them.

$$-2.323 - 0.050 + 0.135 + 300(0.007) = -2.206$$

$$e^{-2.206} = \boxed{0.10988} \quad (\text{A})$$

12. [Section 14.1]

For split between 4 and 8, the weighted average of the classification errors is $(3/70)(1/3) + (2/30)(1/3) = 1/3$. For split between 8 and 12, the weighted average of the classification errors is $(4/90)(1/4) + (2/90)(1/5) = 2/9$. For split between 12 and 16, the weighted average of the classification errors is $(5/90)(1/5) + (4/90)(1/6) = 1/3$.

13.

It may be easier to just add up the number of classification errors for each split: 3 for 1 and 11 for 2.

14. [Section 14.2] The sum of square differences of $\{3, 4, 8, 9\}$ from their mean is 22 and the sum of square differences of $\{5, 10, 12, 14\}$ from their mean is 35, for a total of 56. Putting the two sets of numbers together, the sum of square differences from their mean is 86. Thus

$$56 = 2a \geq 86 + a$$

$$a \geq 86 - 56 = \boxed{30}$$

would cause these branches to be pruned. (D)

15. [Section 7.4]

1. At each iteration, the variable chosen is the one that minimizes training RMSE. X
2. True, but not true for backward subset selection. ✓
3. The sentence is lifted from *An Introduction to Statistical Learning* page 213. ✓
(D)

16. [Lesson 4] The F -ratio with 35 observations, 6 parameters in the unrestricted model, and 2 constraints

$$F_{1,28} = \frac{(\text{Error SS}_0 - \text{Error SS}_1/2)}{\text{Error SS}_1/28}$$

Express this in terms of R^2 , divide numerator and denominator by TSS.

$$F_{1,28} = 14.5 \left(\frac{\frac{\text{TSS} - \text{SS}_0}{\text{TSS}} - \frac{\text{TSS} - \text{SS}_1}{\text{TSS}}}{\frac{\text{SS}_1 - \text{SS}_0}{\text{TSS}}} \right)$$

$$= 14.5 \left(\frac{R_1^2 - R_0^2}{1 - R_1^2} \right)$$

$$= 14.5 \left(\frac{0.900 - 0.860}{1 - 0.900} \right) = \boxed{6.20} \quad (\text{B})$$

Actuarial Advantedge Study Manual For Soa

Fred Szabo



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