

INSTRUCTOR'S MANUAL CATEGORICAL DATA ANALYSIS Solutions to Selected Problems

Alan Agresti

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This manual contains solutions and hints to solutions for many of the exercises in *Categorical Data Analysis*, second edition, by Alan Agresti (John Wiley, & Sons, 2002). It is prepared for instructors who use this book as a course text. It should not be distributed elsewhere without permission of the author or of John Wiley & Sons.

Please report any errors in these solutions to the author (Dept. of Statistics, University of Florida, Gainesville, Florida 32611-8545, e-mail AAGSTAT.UFL.EDU), so they can be corrected in future revisions of the manual.

Chapter 1

1. a. nominal, b. ordinal, c. interval, d. nominal, e. ordinal, f. nominal, g. ordinal.
2. a. Binomial, $n = 100$, $\pi = .25$.
b. The mean is $n\pi = 25$ and the standard deviation is $\sqrt{n\pi(1-\pi)} = 4.33$. Yes, 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.
c. Multinomial, $n = 100$, $\pi_1 = \dots = \pi_4 = 0.25$.
d. $E(n_j) = n\pi_j = 25$, $\text{Var}(n_j) = n\pi_j(1 - \pi_j) = 100(.25)(.75) = 18.75$, $\text{Cov}(n_j, n_k) = -n\pi_j\pi_k = -100(.25)(.25) = -6.25$, $\text{Corr}(n_j, n_k) = -6.25/\sqrt{(18.75)(18.75)} = -.333$.
3. π varies from batch to batch, so the counts come from a mixture of binomials rather than a single $\text{Bin}(n, \pi)$. $\text{Var}(Y) = E[\text{Var}(Y | \pi)] + \text{Var}[E(Y | \pi)] > E[\text{Var}(Y | \pi)] = E[n\pi(1 - \pi)]$.
4. a. The geometric probability, $(5/6)^y$.
b. Note that $Y = y$ when there are $y - 1$ successes and then a failure. The probability of a sequence of independent events is the product of the probabilities of the separate events. Thus, $p(y) = (5/6)^{y-1}(1/6)$, $y = 1, 2, \dots$.
5. $\hat{\pi} = 842/1824 = .462$, so $z = (.462 - .5)/\sqrt{.5(.5)/1824} = -3.28$, for which $P = .001$ for $H_a: \pi \neq .5$. The 95% Wald CI is $.462 \pm 1.96\sqrt{.462(.538)/1824} = .462 \pm .023$, or $(.439, .485)$. The 95% score CI is also $(.439, .485)$.
- 6a. Expected frequency = 12.5 for each category. For the count of 0, $0 \log(0/12.5) = 0$, so result follows.
b. Score statistic $z = (0 - .5)/\sqrt{.5(.5)/25} = -5.0$, so $z^2 = 25.0$.
c. $z = (0 - .5)/\sqrt{0(1.0)/25} = -\infty$.
7. a. $\theta(\pi) = \pi^{20}$, so $\hat{\pi} = 1.0$.
b. Wald statistic $z = (1.0 - .5)/\sqrt{1.0(0)/20} = \infty$. Wald CI is $1.0 \pm 1.96\sqrt{1.0(0)/20} = 1.0 \pm 0.0$, or $(1.0, 1.0)$.
c. $z = (1.0 - .5)/\sqrt{.5(.5)/20} = 4.47$, $P < .0001$. Score CI is $(0.839, 1.000)$.
d. Test statistic $2(20) \log(20/10) = 27.7$, $df = 1$. From problem 1.25a, the CI is $(\exp(1.96^2/40), 1) = (0.908, 1.0)$.
e. $P\text{-value} = 2(.5)^{20} = .00000191$. Clopper-Pearson CI is $(0.832, 1.000)$. CI using Blaker method is $(0.840, 1.000)$.

Introduction Categorical Data Analysis Solution Manual

Alan Agresti



Introduction Categorical Data Analysis Solution Manual:

Categorical Data Analysis Alan Agresti, 2003-03-31 Amstat News asked three review editors to rate their top five favorite books in the September 2003 issue Categorical Data Analysis was among those chosen A valuable new edition of a standard reference A must have book for anyone expecting to do research and or applications in categorical data analysis Statistics in Medicine on Categorical Data Analysis First Edition The use of statistical methods for categorical data has increased dramatically particularly for applications in the biomedical and social sciences Responding to new developments in the field as well as to the needs of a new generation of professionals and students this new edition of the classic Categorical Data Analysis offers a comprehensive introduction to the most important methods for categorical data analysis Designed for statisticians and biostatisticians as well as scientists and graduate students practicing statistics Categorical Data Analysis Second Edition summarizes the latest methods for univariate and correlated multivariate categorical responses Readers will find a unified generalized linear models approach that connects logistic regression and Poisson and negative binomial regression for discrete data with normal regression for continuous data Adding to the value in the new edition is coverage of Three new chapters on methods for repeated measurement and other forms of clustered categorical data including marginal models and associated generalized estimating equations GEE methods and mixed models with random effects Stronger emphasis on logistic regression modeling of binary and multicategory data An appendix showing the use of SAS for conducting nearly all analyses in the book Prescriptions for how ordinal variables should be treated differently than nominal variables Discussion of exact small sample procedures More than 100 analyses of real data sets to illustrate application of the methods and more than 600 exercises An Instructor's Manual presenting detailed solutions to all the problems in the book is available from the Wiley editorial department

An Introduction to Categorical Data Analysis Alan Agresti, 2018-10-11 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

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Multivariate Density Estimation David W. Scott, 2015-03-30 Clarifies modern data analysis through nonparametric density estimation for a complete working knowledge of the theory and methods Featuring a thoroughly revised presentation Multivariate Density Estimation Theory Practice and Visualization Second Edition maintains an intuitive approach to the underlying methodology and supporting theory of density estimation Including new material and updated research in each chapter the Second Edition presents additional clarification of theoretical opportunities new algorithms and up to date coverage of the unique challenges presented in the field of data analysis The new edition focuses on the various density estimation techniques and methods that can be used in the field of big data Defining optimal nonparametric estimators the Second Edition demonstrates the density estimation tools to use when dealing with various multivariate structures in univariate bivariate trivariate and quadrivariate data analysis Continuing to illustrate the major concepts in the context of the classical histogram Multivariate Density Estimation Theory Practice and Visualization Second Edition also features Over 150 updated figures to clarify theoretical results and to show analyses of real data sets An updated presentation of graphic visualization using computer software such as R A clear discussion of selections of important research during the past decade including mixture estimation robust parametric modeling algorithms and clustering More than 130 problems to help readers reinforce the main concepts and ideas presented Boxed theorems and results allowing easy identification of crucial ideas Figures in color in the digital versions of the book A website with related data sets Multivariate Density Estimation Theory Practice and Visualization Second Edition is an ideal reference for theoretical and applied statisticians practicing engineers as well as readers interested in the theoretical aspects of nonparametric estimation and the application of these methods to multivariate data The Second Edition is also useful as a textbook for introductory courses in kernel statistics smoothing advanced computational statistics and general forms of statistical distributions

Approximate Dynamic Programming Warren B. Powell, 2011-10-26 Praise for the First Edition Finally a book devoted

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Causality Carlo Berzuini, Philip Dawid, Luisa Bernardinell, 2012-06-04 A state of the art volume on statistical causality Causality Statistical Perspectives and Applications presents a wide ranging collection of seminal contributions by renowned experts in the field providing a thorough treatment of all aspects of statistical causality It covers the various formalisms in current use methods for applying them to specific problems and the special requirements of a range of examples from medicine biology and economics to political science This book Provides a clear account and

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Clinical Trial Design Guosheng Yin, 2013-06-07 A balanced treatment of the theories methodologies and design issues involved in clinical trials using statistical methods There has been enormous interest and development in Bayesian adaptive designs especially for early phases of clinical trials However for phase III trials frequentist methods still play a dominant role through controlling type I and type II errors in the hypothesis testing framework From practical perspectives Clinical Trial Design Bayesian and Frequentist Adaptive Methods provides comprehensive coverage of both Bayesian and frequentist approaches to all phases of clinical trial design Before underpinning various adaptive methods the book establishes an overview of the fundamentals of clinical trials as well as a comparison of Bayesian and frequentist statistics Recognizing that clinical trial design is one of the most important and useful skills in the pharmaceutical industry this book provides detailed discussions on a variety of statistical designs their properties and operating characteristics for phase I II and III clinical trials as well as an introduction to phase IV trials Many practical issues and challenges arising in clinical trials are addressed Additional topics of coverage include Risk and benefit analysis for toxicity and efficacy trade offs Bayesian predictive probability trial monitoring Bayesian adaptive randomization Late onset toxicity and response Dose finding in drug combination trials Targeted therapy designs The author utilizes cutting edge clinical trial designs and statistical methods that have been employed at the world s leading medical centers as well as in the pharmaceutical industry The software used throughout the book is freely available on the book s related website equipping readers with the necessary tools for designing clinical trials Clinical Trial Design is an excellent book for courses on the topic at the graduate level The book also serves as a valuable reference for statisticians and biostatisticians in the pharmaceutical industry as well as for researchers and practitioners who design conduct and monitor clinical trials in their everyday work

Statistical Methods in Diagnostic Medicine Xiao-Hua Zhou, Nancy A. Obuchowski, Donna K. McClish, 2014-08-21 Praise for the First Edition the book is a valuable addition to the literature in the field serving as a much needed guide for both clinicians and advanced students Zentralblatt MATH A new edition of the cutting edge guide to diagnostic tests in medical research In recent years a considerable amount of research has focused on evolving methods for designing and analyzing diagnostic accuracy studies Statistical Methods in Diagnostic Medicine Second Edition continues to provide a comprehensive approach to the topic guiding readers through the necessary practices for understanding these studies and generalizing the results to patient populations Following a basic introduction to measuring test accuracy and study design the authors successfully define various measures of diagnostic accuracy describe strategies for designing diagnostic accuracy studies and present key statistical methods for estimating and comparing test accuracy Topics new to the Second Edition include Methods for tests

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Table of Contents Introduction Categorical Data Analysis Solution Manual

1. Understanding the eBook Introduction Categorical Data Analysis Solution Manual
 - The Rise of Digital Reading Introduction Categorical Data Analysis Solution Manual
 - Advantages of eBooks Over Traditional Books
2. Identifying Introduction Categorical Data Analysis Solution Manual
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
3. Choosing the Right eBook Platform
 - Popular eBook Platforms
 - Features to Look for in an Introduction Categorical Data Analysis Solution Manual
 - User-Friendly Interface
4. Exploring eBook Recommendations from Introduction Categorical Data Analysis Solution Manual
 - Personalized Recommendations
 - Introduction Categorical Data Analysis Solution Manual User Reviews and Ratings
 - Introduction Categorical Data Analysis Solution Manual and Bestseller Lists
5. Accessing Introduction Categorical Data Analysis Solution Manual Free and Paid eBooks
 - Introduction Categorical Data Analysis Solution Manual Public Domain eBooks
 - Introduction Categorical Data Analysis Solution Manual eBook Subscription Services
 - Introduction Categorical Data Analysis Solution Manual Budget-Friendly Options
6. Navigating Introduction Categorical Data Analysis Solution Manual eBook Formats

- ePub, PDF, MOBI, and More
- Introduction Categorical Data Analysis Solution Manual Compatibility with Devices
- Introduction Categorical Data Analysis Solution Manual Enhanced eBook Features
- 7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Introduction Categorical Data Analysis Solution Manual
 - Highlighting and Note-Taking Introduction Categorical Data Analysis Solution Manual
 - Interactive Elements Introduction Categorical Data Analysis Solution Manual
- 8. Staying Engaged with Introduction Categorical Data Analysis Solution Manual
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Introduction Categorical Data Analysis Solution Manual
- 9. Balancing eBooks and Physical Books Introduction Categorical Data Analysis Solution Manual
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Introduction Categorical Data Analysis Solution Manual
- 10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
- 11. Cultivating a Reading Routine Introduction Categorical Data Analysis Solution Manual
 - Setting Reading Goals Introduction Categorical Data Analysis Solution Manual
 - Carving Out Dedicated Reading Time
- 12. Sourcing Reliable Information of Introduction Categorical Data Analysis Solution Manual
 - Fact-Checking eBook Content of Introduction Categorical Data Analysis Solution Manual
 - Distinguishing Credible Sources
- 13. Promoting Lifelong Learning
 - Utilizing eBooks for Skill Development
 - Exploring Educational eBooks
- 14. Embracing eBook Trends
 - Integration of Multimedia Elements
 - Interactive and Gamified eBooks

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romance between the poet novalis and his fiancée sophie newly introduced by candia mcwilliam the year is 1794 and fritz passionate idealistic and brilliant is seeking his fathers permission to announce his engagement to his hearts desire twelve year old sophie his astounded family and friends are amused and disturbed by his betrothal

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sophie maria josephine albina gräfin chotek von chotkowa und wognin 1 märz 1868 in stuttgart 28 juni 1914 in sarajevo ab 1900 fürstin ab 1909 herzogin von hohenberg war eine böhmische adelige und ehfrau des österreichischen thronfolgers

franz ferdinand sie fiel mit ihm zusammen dem attentat von sarajevo zum opfer das den

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