

DM-Spring-2020-Q4-Grade

20 Questions

- 1. Poisson distribution is specified by
- 10/12 A 1 parameter
- 0/12 B 2 parameters
- 2/12 C 3 parameters
- 0/12 D Poisson distribution does not have parameters
- 0/12 E I do not know
 - 2. The type of dependent variable in Poisson Regression is
- 0/12 A Integer
- 12/12 B Count
- 0/12 **C** Ratio
- 0/12 D Interval
- 0/12 E I do not know
- **0/12 F** Binary
 - 3. Overdispersion in Poisson Regression occurs when
- 2/12 A var(Y|X)>var(Y)
- 10/12 \square var(Y|X)>mean(Y|X)
- 0/12 C Variance is decreasing
- 0/12 D I do not know
 - 4. The model of Poisson Regression is specified by the following formula
- 8/12 A In(lambda)=xb
- 1/12 **B** $ln(y)=e^{(xb)}$
- 1/12 C $\ln(y) = e^{(xb)}/(1+e^{(xb)})$
- 2/12 **D** In(lambda)=e^(xb)/(1+e^(xb))
- 0/12 E I do not know

5.	We	e can estimate Poisson Regression in R using function
0/12	A	Im()
10/12	В	glm()
0/12	C	flm()
2/12	D	poisson()
0/12	E	I do not know
6.	W	nich one of these is the measure for goodness of fit for Poisson Regression?
1/12	A	Ordinal R^2
11/12	В	Chi-square
0/12	C	I do not know
0/12	D	There are not measure for it
7.	Wł	nich one of these is the correct interpretation of the coefficient of Poisson Regression?
1/12	A	For a 1-unit increase in X, we expect a b1 unit increase in Y.
9/12	В	For a 1-unit increase in X, we expect b1 percentage increase in Y.
1/12	C	For a 1-percentage increase in X, we expect b1 percentage increase in Y.
1/12	D	For a 1-percentage increase in X, we expect b1 unit increase in Y.
0/12	E	I do not know
8.	Co	ount data is continuous
4/12	A	Yes
8/12	В	No
0/12	C	I do not know
9.	Th	e logistic model is estimated by way of
0/12	A	Ordinary least squares
12/12	В	Maximum likelihood estimation
0/12	C	Negative binomial distribution
0/12	D	I do not know

- **10.** As a result of estimation of coefficients
- 6/12 A We do not have the formula, an iterative algorithm must be used
- 2/12 B The explicit formula of coefficients exists
- 1/12 C I do not know
- 3/12 D We can obtain different values for coefficients
 - 11. In Poisson regression...
- 3/12 A The asymptotic distribution of the maximum likelihood estimates is multivariate normal.
- 3/12 B The distribution of the maximum likelihood estimates is multivariate normal.
- 6/12 **C** The asymptotic distribution of the maximum likelihood estimates is multivariate Poisson distribution.
- 0/12 D I do not know
 - 12. Pseudo R-Squared Measures are calculated based on (if any)
- 3/12 A Deviance
- 9/12 B Chi-squared value
- 0/12 C I do not know
 - 13. The formula for the raw residual is
- 7/12 A The difference between the actual response and the estimated value from the model
- 2/12 B The squared difference between the actual response and the estimated value from the model
- 3/12 C The difference between the actual response and the estimated value from the model by dividing by the standard deviation
- 0/12 D I do not know
 - **14.** Which of these is NOT the type of residuals
- 2/12 A Deviance Residual
- 1/12 B Pearson Residual
- 1/12 C Raw Residual
- 8/12 D Poisson Residual
- 0/12 E I do not know

- **15.** In the case of intercept-only model 8/12 A The mean of the dependent variable equals the exponential value of the intercept 2/12 B The mean of the dependent variable equals the intercept 2/12 C The mean of the dependent variable equals 0 0/12 D I do not know **16.** In(lambda) = 0.6 - 0.2* female [lamda = the average number of articles] Note: e^(-0.2)=0.78 2/12 A One unit increase in female brings a 0.2 decrease in In(lambda). 1/12 B Being female decreases the average number of articles by 0.78 percent 9/12 C Being female decreases the average number of articles by 22% 0/12 **D** I do not know 17. While running the Poisson Regression we will have never faced with the value of lambda 8/12 A 0 2/12 B 1 **2/12 C** 2
- 0/12 D I do not know
 - **18.** Why does not quasi-Poisson model have AIC?
- 10/12 A Quasi-Poisson is used quasi-likelihood instead of log-likelihood estimates.
- 0/12 B Quasi-Poisson does not use iterative estimation
- 2/12 C I do not know
 - **19.** Why Poisson regression is called log-linear?
- 6/12 A Because we use a log link to estimate the logarithm of the average value of the dependent variable
- 1/12 **B** Because we use a log values of independent variable
- 5/12 C Because we use a log value of an independent variable is transformed to linear
- 0/12 D I do not know
 - **20.** Formulate the Null hypothesis for chi-squared and deviance test.
- 5/12 A The distance between actual and predicted values is insignificant
- 5/12 B The distance between actual and predicted values is 0
- 2/12 C There is a significant difference between actual and predicted values.
- 0/12 D I do not know