

RSPY.COVID19 - Fit Nominal Logistic - JMP Pro

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**Nominal Logistic Fit for Sign of RSPY**

Converged in Gradient, 19 iterations

Iterations

**Whole Model Test**

Model	-LogLikelihood	DF	ChiSquare	Prob> ChiSq
Difference	248.28520	30	496.5704	<.0001*
Full	0.00005317			
Reduced	248.28526			

  

RSquare (U)	1.0000
AICc	67.976
BIC	182.812
Observations (or Sum Wgts)	364

JMP Alert



The starting number of terms to select, 24, is greater than the maximum terms to select, 15, so it will not do multiple fits.

OK

RSPY.COVID19 - Model Comparison - JMP Pro

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**Model Comparison**

Target Sign of RSPY missing a predictor for category 0  
 Target Sign of RSPY missing a predictor for category 0  
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Predictors

**Measures of Fit for Sign of RSPY**

Holdback	Creator	.2 .4 .6 .8	Entropy RSquare	Generalized RSquare	Mean -Log p	RASE	Mean Abs Dev	Misclassification Rate	N
0	Fit Nominal Logistic		1.0000	1.0000	1.5e-7	0.0000	0.0000	0.0000	364
0	Bootstrap Forest		0.9858	0.9933	0.0097	0.0189	0.0095	0.0000	365
0	Bootstrap Forest		0.9792	0.9901	0.0142	0.0274	0.0138	0.0000	365
1	Fit Nominal Logistic		-0.419	-1.020	0.9509	0.2753	0.0806	0.0820	122
1	Bootstrap Forest		0.9788	0.9898	0.0142	0.0236	0.0139	0.0000	122
1	Bootstrap Forest		0.9750	0.9879	0.0167	0.0303	0.0163	0.0000	122
2	Fit Nominal Logistic		0.4782	0.6453	0.3596	0.1590	0.0272	0.0244	123
2	Bootstrap Forest		0.9853	0.9931	0.0101	0.0139	0.0100	0.0000	123
2	Bootstrap Forest		0.9724	0.9869	0.019	0.0353	0.0183	0.0000	123

# Bootstrap Forest for Sign of RSPY

## Column Contributions

Term	Number of Splits	G <sup>2</sup>	Portion
RSPY	131	281.765972	0.8978
RVIX	23	23.0080436	0.0733
RHYG	16	3.31928298	0.0106
RVWO	8	2.93025961	0.0093
RVNQL	8	1.87746546	0.0060
RTLH	4	0.3350198	0.0011
LEMB	2	0.13990204	0.0004
LRVIX	1	0.11125607	0.0004
ROVX	2	0.10358675	0.0003
RUSO	1	0.08456209	0.0003
RIBND	1	0.05867682	0.0002
LROVX	1	0.04531938	0.0001
LRTIP	1	0.04432282	0.0001
RTIP	0	0	0.0000
RLQD	0	0	0.0000
RGLD	0	0	0.0000
RFXE	0	0	0.0000
REMB	0	0	0.0000
RBWX	0	0	0.0000
LRLQD	0	0	0.0000
LRHYG	0	0	0.0000
LRSly	0	0	0.0000
LRUSO	0	0	0.0000
LRGLD	0	0	0.0000
LRFXE	0	0	0.0000
LRTLH	0	0	0.0000
LRVWO	0	0	0.0000
LRVNQL	0	0	0.0000
LRBWX	0	0	0.0000
LRIBND	0	0	0.0000

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RIBND	1	0.05867682	0.0002
LROVX	1	0.04531938	0.0001
LRTIP	1	0.04432282	0.0001
RTIP	0	0	0.0000
RLQD	0	0	0.0000
RGLD	0	0	0.0000
RFXE	0	0	0.0000
REMB	0	0	0.0000
RBWX	0	0	0.0000
LRLQD	0	0	0.0000
LRHYG	0	0	0.0000
LRSly	0	0	0.0000
LRUSO	0	0	0.0000
LRGLD	0	0	0.0000
LRFXE	0	0	0.0000
LRTLH	0	0	0.0000
LRVWO	0	0	0.0000
LRVNQL	0	0	0.0000
LRBWX	0	0	0.0000
LRIBND	0	0	0.0000