

Lift Chart for Validation Data

The LOGISTIC Procedure

Model Information	
Data Set	WORK.TRAIN_IMPUTED_SWOE1
Response Variable	churn_dummy
Number of Response Levels	2
Model	binary logit
Optimization Technique	Fisher's scoring

Number of Observations Read	812
Number of Observations Used	812

Response Profile		
Ordered Value	churn_dummy	Total Frequency
1	0	609
2	1	203

Probability modeled is churn_dummy='1'.

Model Convergence Status	
Convergence criterion (GCONV=1E-8) satisfied.	

Model Fit Statistics		
Criterion	Intercept Only	Intercept and Covariates
AIC	915.232	726.862
SC	919.932	773.857
-2 Log L	913.232	706.862

Testing Global Null Hypothesis: BETA=0			
Test	Chi-Square	DF	Pr > ChiSq
Likelihood Ratio	206.3707	9	<.0001
Score	189.8293	9	<.0001
Wald	133.7100	9	<.0001

Analysis of Maximum Likelihood Estimates					
Parameter	DF	Estimate	Standard Error	Wald Chi-Square	Pr > ChiSq
Intercept	1	10.2619	1.2122	71.6665	<.0001
address_swoe	1	8.5904	0.9259	86.0791	<.0001
mix_cr_M1_swoe	1	2.1728	0.4580	22.5061	<.0001
love_dummy	1	1.5483	0.2990	26.8161	<.0001
worker_dummy	1	0.6700	0.2109	10.0944	0.0015
ABT_CR_NO_TRX_M4	1	-0.0197	0.0119	2.7318	0.0984

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Analysis of Maximum Likelihood Estimates

Parameter	DF	Estimate	Standard Error	Wald Chi-Square	Pr > ChiSq
ABT_DB_NO_TRX_M2	1	-0.1052	0.1737	0.3673	0.5445
ABT_DB_NO_TRX_M3	1	0.1334	0.1693	0.6209	0.4307
italian_citizenship_	1	-0.3813	0.4448	0.7350	0.3913
student_dummy	1	0.4304	0.2777	2.4023	0.1212

Odds Ratio Estimates

Effect	Point Estimate	95% Wald Confidence Limits	
address_swoe	>999.999	876.240	>999.999
mix_cr_M1_swoe	8.783	3.579	21.553
love_dummy	4.703	2.618	8.451
worker_dummy	1.954	1.293	2.955
ABT_CR_NO_TRX_M4	0.980	0.958	1.004
ABT_DB_NO_TRX_M2	0.900	0.640	1.265
ABT_DB_NO_TRX_M3	1.143	0.820	1.593
italian_citizenship_	0.683	0.286	1.633
student_dummy	1.538	0.892	2.650

Association of Predicted Probabilities and Observed Responses

Percent Concordant	81.2	Somers' D	0.634
Percent Discordant	17.8	Gamma	0.641
Percent Tied	1.0	Tau-a	0.238
Pairs	123627	c	0.817

Fit Statistics for SCORE Data

Data Set	Total Frequency	Log Likelihood	Error Rate	AIC	AICC
WORK.VALID_IMPUTED_SWOE1	50000	-1314.5	0.00398	2649.06	2649.064

Fit Statistics for SCORE Data

BIC	SC	R-Square	Max-Rescaled R-Square	AUC	Brier Score
2737.257	2737.257	-0.00109	-0.02163	0.662375	0.004099

Statistics in the ROC Data Set

Obs	_PROB_	_SENSIT_	_1MSPEC_
1	0.58526	0	.000020079
2	0.51919	0	.000040158
3	0.49077	0	.000080316
4	0.47110	0	.000100396
5	0.46620	0	.000120475
6	0.43129	0	.000160633
7	0.40624	0	.000180712
8	0.39784	0	.000200791
9	0.37722	0	.000240949
10	0.35889	0	.000261028

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