Sunday, August 23, 2020 11:10:23 AM 1

# Variables with Missing Values on the Validation Data Set

### The MEANS Procedure

Variable	N Miss
LIFETIME_GIFT_COUNT	0
LAST_GIFT_AMT	0
MEDIAN_HOME_VALUE	0
FREQUENCY_STATUS_97NK	0
PEP_STAR	0
INCOME_GROUP	2229
LIFETIME_AVG_GIFT_AMT	0
MONTHS_SINCE_LAST_GIFT	0

Model Information					
Data Set	PMLR.PVA_TRAIN_IMPUTED_SWOE				
Response Variable TARGET_B					
Number of Response Levels	2				
Model binary logit					
Optimization Technique	Fisher's scoring				

Number of Observations Read	9687	
Number of Observations Used	9687	

Response Profile					
Ordered Value	TARGET_B	Total Frequency			
1	0	7265			
2	1	2422			

## Probability modeled is TARGET\_B=1.

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

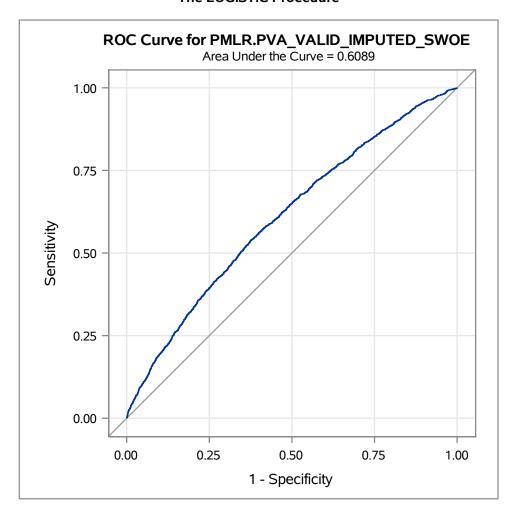
Model Fit Statistics						
Criterion	Intercept and Covariates					
AIC	10897.230	10514.106				
sc	10904.409	10585.892				
-2 Log L	10895.230	10494.106				

Testing Global Null Hypothesis: BETA=0							
Test Chi-Square DF Pr > ChiSq							
Likelihood Ratio	401.1240	9	<.0001				
Score	405.4144	9	<.0001				
Wald	382.4438	9	<.0001				

Analysis of Maximum Likelihood Estimates								
Parameter	DF	Estimate	Standard Error	Wald Chi-Square	Pr > ChiSq			
Intercept	1	-0.6217	0.2112	8.6698	0.0032			
LIFETIME_GIFT_COUNT	1	0.0401	0.00670	35.9259	<.0001			
LAST_GIFT_AMT	1	-0.0183	0.00398	21.1735	<.0001			
MEDIAN_HOME_VALUE	1	0.000095	0.000026	13.4529	0.0002			
FREQUENCY_STATUS_97N	1	0.1720	0.0253	46.3852	<.0001			
cluster_swoe	1	0.9869	0.1493	43.6931	<.0001			
PEP_STAR	1	0.3248	0.0614	27.9318	<.0001			
INCOME_GROUP	1	0.0471	0.0154	9.3146	0.0023			
LAST_GIFT*LIFETIME_A	1	0.000167	0.000050	11.1250	0.0009			
LIFETIME_*MONTHS_SIN	1	-0.00211	0.000366	33.3864	<.0001			

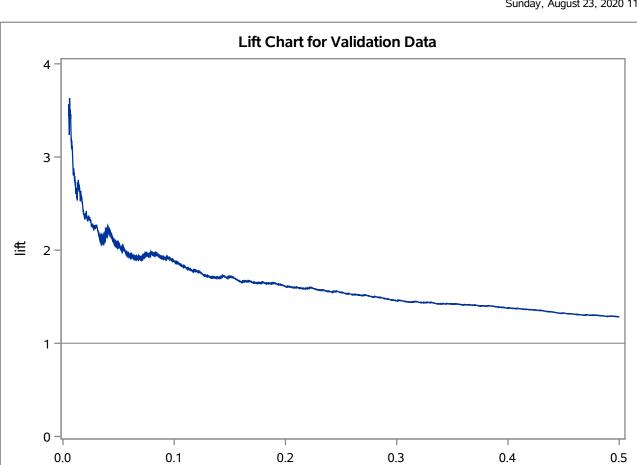
Odds Ratio Estimates							
Point 95% Wald Effect Estimate Confidence Limits							
MEDIAN_HOME_VALUE	1.000	000 1.000 1.00					
FREQUENCY_STATUS_97N	ATUS_97N 1.188 1.130 1						
cluster_swoe	2.683	2.002	3.595				
PEP_STAR	1.384	1.227	1.561				
INCOME_GROUP	1.048	1.048 1.017 1.08					

Association of Predicted Probabilities and Observed Responses						
Percent Concordant	63.2	Somers' D	0.263			
Percent Discordant	36.8	Gamma	0.263			
Percent Tied	0.0	Tau-a	0.099			
Pairs	17595830	С	0.632			



Fit Statistics for SCORE Data							
Total Log Error Data Set Frequency Likelihood Rate AIC AICC BIC SC R-Square							
PMLR.PVA_VALID_IMPUTED_SWOE         9685         -7444.5         0.2499         14908.97         14909         14980.76         14980.76         0.036643							

Data Set	Max-Rescaled R-Square	AUC	Brier Score
PMLR.PVA_VALID_IMPUTED_SWOE	0.046213	0.608916	0.223326



depth

Model Information				
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Number of Response Levels 2				
Model	binary logit			
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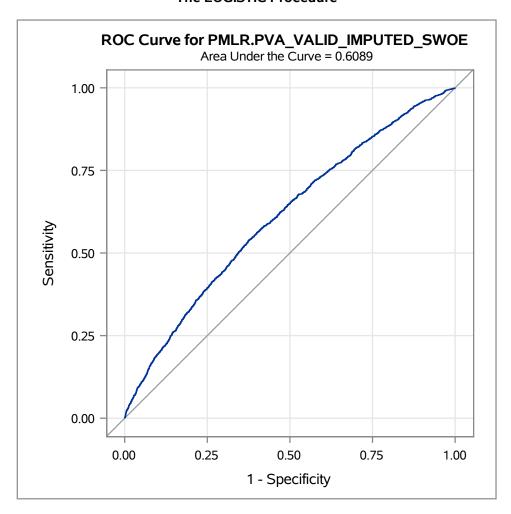
Model Fit Statistics					
Intercept and Criterion Only Covariates					
AIC	10897.230	10514.106			
sc	10904.409	10585.892			
-2 Log L	10895.230	10494.106			

Testing Global Null Hypothesis: BETA=0					
Test	Chi-Square	DF	Pr > ChiSq		
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Odds Ratio Estimates						
Point 95% Wald Estimate Confidence Limits						
MEDIAN_HOME_VALUE	1.000	1.000	1.000			
FREQUENCY_STATUS_97N	1.188	1.130	1.248			
cluster_swoe	2.683	2.002	3.595			
PEP_STAR	1.384	1.227	1.561			
INCOME_GROUP	1.048	1.017	1.080			

Association of Predicted Probabilities and Observed Responses					
Percent Concordant	63.2	Somers' D	0.263		
Percent Discordant	36.8	Gamma	0.263		
Percent Tied	0.0	Tau-a	0.099		
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