

CATEGORICAL DATA ANALYSIS, 3rd edition

Solutions to Selected Exercises

Alan Agresti

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This file contains solutions and hints to solutions for some of the exercises in *Categorical Data Analysis*, third edition, by Alan Agresti (John Wiley, & Sons, 2012). The solutions given are partly those that are also available at the website www.stat.ufl.edu/~aa/cda2/cda.html for many of the odd-numbered exercises in the second edition of the book (some of which are now even-numbered). I intend to expand the document with additional solutions, when I have time.

Please report errors in these solutions to the author (Department of Statistics, University of Florida, Gainesville, Florida 32611-8545, e-mail AA@STAT.UFL.EDU), so they can be corrected in future revisions of this site. The author regrets that he cannot provide students with more detailed solutions or with solutions of other exercises not in this file.

Chapter 1

1. a. nominal, b. ordinal, c. interval, d. nominal, e. ordinal, f. nominal.
3. π varies from batch to batch, so the counts come from a mixture of binomials rather than a single $\text{bin}(n, \pi)$. $\text{Var}(Y) = E[\text{Var}(Y \mid \pi)] + \text{Var}[E(Y \mid \pi)] > E[\text{Var}(Y \mid \pi)] = E[n\pi(1 - \pi)]$.
7. a. $\ell(\pi) = \pi^{20}$, so it is not close to quadratic.
 b. $\hat{\pi} = 1.0$. 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 $(1.0, 1.0)$. These are not sensible.
 c. $z = (1.0 - .5) / \sqrt{.5(.5)/20} = 4.47$, $P < 0.0001$. Score CI is $(0.839, 1.000)$.
 d. Test statistic $2(20) \log(20/10) = 27.7$, $df = 1$. The CI is $(\exp(-1.96^2/40), 1) = (0.908, 1.0)$.
 e. $P\text{-value} = 2(.5)^{20} = .00000191$.
9. The chi-squared goodness-of-fit test of the null hypothesis that the binomial proportions equal $(0.75, 0.25)$ has expected frequencies $(827.25, 275.75)$, and $X^2 = 3.46$ based on $df = 1$. The P -value is 0.063, giving moderate evidence against the null.
10. The sample mean is 0.61. Fitted probabilities for the truncated distribution are 0.543, 0.332, 0.102, 0.021, 0.003. The estimated expected frequencies are 108.5, 66.4, 20.3, 4.1, and 0.6, and the Pearson $X^2 = 0.7$ with $df = 3$ (0.3 with $df = 2$ if we truncate at 3 and above). The fit seems adequate.
11. With the binomial test the smallest possible P -value, from $y = 0$ or $y = 5$, is

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Table of Contents Solution Manual For Random Data Analysis 3rd

1. Understanding the eBook Solution Manual For Random Data Analysis 3rd
 - The Rise of Digital Reading Solution Manual For Random Data Analysis 3rd
 - Advantages of eBooks Over Traditional Books
2. Identifying Solution Manual For Random Data Analysis 3rd
 - 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 Solution Manual For Random Data Analysis 3rd
 - User-Friendly Interface
4. Exploring eBook Recommendations from Solution Manual For Random Data Analysis 3rd

- Personalized Recommendations
- Solution Manual For Random Data Analysis 3rd User Reviews and Ratings
- Solution Manual For Random Data Analysis 3rd and Bestseller Lists
- 5. Accessing Solution Manual For Random Data Analysis 3rd Free and Paid eBooks
 - Solution Manual For Random Data Analysis 3rd Public Domain eBooks
 - Solution Manual For Random Data Analysis 3rd eBook Subscription Services
 - Solution Manual For Random Data Analysis 3rd Budget-Friendly Options
- 6. Navigating Solution Manual For Random Data Analysis 3rd eBook Formats
 - ePub, PDF, MOBI, and More
 - Solution Manual For Random Data Analysis 3rd Compatibility with Devices
 - Solution Manual For Random Data Analysis 3rd Enhanced eBook Features
- 7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Solution Manual For Random Data Analysis 3rd
 - Highlighting and Note-Taking Solution Manual For Random Data Analysis 3rd
 - Interactive Elements Solution Manual For Random Data Analysis 3rd
- 8. Staying Engaged with Solution Manual For Random Data Analysis 3rd
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Solution Manual For Random Data Analysis 3rd
- 9. Balancing eBooks and Physical Books Solution Manual For Random Data Analysis 3rd
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Solution Manual For Random Data Analysis 3rd
- 10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
- 11. Cultivating a Reading Routine Solution Manual For Random Data Analysis 3rd
 - Setting Reading Goals Solution Manual For Random Data Analysis 3rd
 - Carving Out Dedicated Reading Time
- 12. Sourcing Reliable Information of Solution Manual For Random Data Analysis 3rd

- Fact-Checking eBook Content of Solution Manual For Random Data Analysis 3rd
 - 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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