

INSTRUCTOR'S MANUAL CATEGORICAL DATA ANALYSIS

Solutions to Selected Problems

Alan Agresti

Version January 2, 2002, ©Alan Agresti 2002

This manual contains solutions and hints to solutions for many of the exercises in *Categorical Data Analysis*, second edition, by Alan Agresti (John Wiley, & Sons, 2002). It is prepared for instructors who use this book as a course text. It should not be distributed elsewhere without permission of the author or of John Wiley & Sons.

Please report any errors in these solutions to the author (Dept. of Statistics, University of Florida, Gainesville, Florida 32611-8545, e-mail AAGSTAT.UFL.EDU), so they can be corrected in future revisions of the manual.

Chapter 1

1. a. nominal, b. ordinal, c. interval, d. nominal, e. ordinal, f. nominal, g. ordinal.
2. a. Binomial, $n = 100$, $\pi = .25$.
b. The mean is $n\pi = 25$ and the standard deviation is $\sqrt{n\pi(1-\pi)} = 4.33$. Yes, 50 correct responses would be surprising, since 50 is $z = (50 - 25)/4.33 = 5.8$ standard deviations above the mean of a distribution that is approximately normal.
c. Multinomial, $n = 100$, $\pi_1 = \dots = \pi_4 = 0.25$.
d. $E(n_j) = n\pi_j = 25$, $\text{Var}(n_j) = n\pi_j(1 - \pi_j) = 100(.25)(.75) = 18.75$, $\text{Cov}(n_j, n_k) = -n\pi_j\pi_k = -100(.25)(.25) = -6.25$, $\text{Corr}(n_j, n_k) = -6.25/\sqrt{(18.75)(18.75)} = -.333$.
3. π varies from batch to batch, so the counts come from a mixture of binomials rather than a single $\text{Bin}(n, \pi)$. $\text{Var}(Y) = E[\text{Var}(Y | \pi)] + \text{Var}[E(Y | \pi)] > E[\text{Var}(Y | \pi)] = E[n\pi(1 - \pi)]$.
4. a. The geometric probability, $(5/6)^y$.
b. Note that $Y = y$ when there are $y - 1$ successes and then a failure. The probability of a sequence of independent events is the product of the probabilities of the separate events. Thus, $p(y) = (5/6)^{y-1}(1/6)$, $y = 1, 2, \dots$.
5. $\hat{\pi} = 842/1824 = .462$, so $z = (.462 - .5)/\sqrt{.5(.5)/1824} = -3.28$, for which $P = .001$ for $H_a: \pi \neq .5$. The 95% Wald CI is $.462 \pm 1.96\sqrt{.462(.538)/1824} = .462 \pm .023$, or $(.439, .485)$. The 95% score CI is also $(.439, .485)$.
- 6a. Expected frequency = 12.5 for each category. For the count of 0, $0 \log(0/12.5) = 0$, so result follows.
b. Score statistic $z = (0 - .5)/\sqrt{.5(.5)/25} = -5.0$, so $z^2 = 25.0$.
c. $z = (0 - .5)/\sqrt{0(1.0)/25} = -\infty$.
7. a. $h(\pi) = \pi^{20}$, so $\hat{\pi} = 1.0$.
b. 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 $(1.0, 1.0)$.
c. $z = (1.0 - .5)/\sqrt{.5(.5)/20} = 4.47$, $P < .0001$. Score CI is $(0.839, 1.000)$.
d. Test statistic $2(20) \log(20/10) = 27.7$, $df = 1$. From problem 1.25a, the CI is $(\exp(1.96^2/40), 1) = (0.908, 1.0)$.
e. P -value = $2(.5)^{20} = .00000191$. Clopper-Pearson CI is $(0.832, 1.000)$. CI using Baker method is $(0.840, 1.000)$.

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