

CATEGORICAL DATA ANALYSIS, 3rd edition

Solutions to Selected Exercises

Alan Agresti

Version August 3, 2012, ©Alan Agresti 2012

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 $P\text{-value}$ 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 $P\text{-value}$, from $y = 0$ or $y = 5$, is

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