

## Regression and Survival Analysis – Quiz

Probability & Statistics

## Question 1

**In simple linear regression, what does the slope coefficient represent?**

- A. The predicted value when  $X = 0$
- B. The change in  $Y$  for a one-unit change in  $X$
- C. The correlation between  $X$  and  $Y$
- D. The variance of the residuals

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**Answer: B**

The slope coefficient represents the expected change in  $Y$  for each one-unit increase in  $X$ , holding other variables constant.

## Question 2

**What does R-squared measure?**

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- B. The proportion of variance in Y explained by the model
- C. The significance of the coefficients
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**Answer: B**

R-squared (coefficient of determination) measures the proportion of variance in the dependent variable that is explained by the independent variables.

## Question 3

**In logistic regression, an odds ratio of 2.5 means:**

- A. The probability increases by 2.5
- B. The odds of the outcome are 2.5 times higher for a one-unit increase in X
- C. The log-odds increase by 2.5
- D. The outcome is 2.5 times more likely than not

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**Answer: B**

An odds ratio of 2.5 indicates that for each one-unit increase in the predictor, the odds of the outcome occurring are 2.5 times higher.

## Question 4

**What is censoring in survival analysis?**

- A. Removing outliers from the dataset
- B. When the event of interest is not observed during the study period
- C. Adjusting for confounding variables
- D. Transforming the outcome variable

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**Answer: B**

Censoring occurs when we have incomplete information about survival time - the subject was alive at last follow-up but we don't know when (or if) the event occurred.

## Question 5

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- B. Estimate the survival function from observed survival times
- C. Test for normality of residuals
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**Answer: B**

The Kaplan-Meier method is a non-parametric estimator of the survival function that accounts for censored observations.

## Question 6

**In the Cox proportional hazards model, a hazard ratio of 0.5 indicates:**

- A. The hazard is 50% lower compared to the reference group
- B. The hazard is 50% higher compared to the reference group
- C. The survival probability is 0.5
- D. The median survival time is 0.5 years

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- C. The survival probability is 0.5
- D. The median survival time is 0.5 years

**Answer: A**

A hazard ratio of 0.5 means the hazard (instantaneous risk) is 50% lower in the treatment group compared to the reference group.

## Question 7

**Multicollinearity in regression causes problems because:**

- A. It makes the model run slower
- B. It inflates standard errors and makes coefficients unstable
- C. It always reduces R-squared
- D. It violates the assumption of independence

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- A. It makes the model run slower
- B. It inflates standard errors and makes coefficients unstable
- C. It always reduces R-squared
- D. It violates the assumption of independence

**Answer: B**

When predictors are highly correlated, it becomes difficult to separate their individual effects. This inflates standard errors and makes coefficient estimates unstable.

## Question 8

**AUC (Area Under the ROC Curve) measures:**

- A. The percentage of correct predictions
- B. The model's ability to discriminate between classes
- C. The variance explained by the model
- D. The number of false positives

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- C. The variance explained by the model
- D. The number of false positives

**Answer: B**

AUC measures the model's ability to distinguish between positive and negative classes. An AUC of 1.0 means perfect discrimination; 0.5 means no better than random.

## Question 9

**What assumption is unique to Cox proportional hazards regression?**

- A. Normality of residuals
- B. Homoscedasticity
- C. Proportional hazards over time
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- C. Proportional hazards over time
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**Answer: C**

The proportional hazards assumption states that the hazard ratio between groups remains constant over time. This can be tested using Schoenfeld residuals.

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- A. When the outcome is continuous
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**Answer: B**

Logistic regression is used when the outcome is binary (e.g., success/failure, yes/no). Linear regression would predict values outside  $[0,1]$  which are invalid probabilities.