
Subject: Re: Equivalent of EXCEL LINEST function?
Posted by [Craig Markwardt](#) on Mon, 23 Apr 2001 20:46:55 GMT
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Bruce Bowler <bbowler@bigelow.org> writes:

> I wanted to regress 2 vectors so I go into the online help in 5.3 (which
> is what I'm using) and type regress. Up pops the REGRESS function. No
> where does the REGRESS help mention LINFIT or CORRELATE.

I agree, I was a little surprised that the REGRESS docs didn't mention
LINFIT, since LINFIT is the degenerate case of one dimension.

> After "rolling my own", I find them and they do (almost) what I want.
> They don't (like LINEST in excel, or "my own") provide standard errors
> of the coefficients, the constant and Y estimate and a few other little
> bits.

Umm, here I think I have to disagree. The SIGMA keyword provides the
errors of the coefficients, as my example showed. The R^2 constant is
directly from CORRELATE, so I'm not sure your complaint here. And
finally,

$$YFIT = A * X + B$$

Sometimes things are simple enough that having a canned procedure to
do them is overkill. :-)

Craig

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