
Subject: Re: multiple regression
Posted by [Klaus Scipal](#) on Fri, 10 May 2002 07:46:16 GMT
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Sorry for not replying Andrews message in time

Andrew is actually right, $T=B/\sigma$ is what I need.

Stepwise sound interesting and implementation shouldn't be too difficult.
Using the regress function, calculate the T statistics, exclude variables
that are not significant and repeat that until a certain level of
confidence. However for the time being I am happy with Andrews advice.

Cheers,

Klaus

"William Gallery" <wgallery@aer.com> wrote in message
news:c6dd2c1c.0205080826.3d8e1bcc@posting.google.com...
> Andrew Noymer <noymer@socrates.Berkeley.EDU> wrote in message
news:<yx6hhhelp5gnl.fsf@socrates.Berkeley.EDU>...
>> True, no t-stat in IDL.
>>
>> But $t=B/\sigma$, and you have both of those I believe.
>>
>> Andrew
>
> There is an obsolete idl procedure stepwise.pro that performs a
> stepwise multiple regression: it ranks each variable by significance
> and removes variables with a significance below a threshold. This may
> be helpful to you.
>
> BTW, does anyone know why this routine is obsolete? There is nothing
> to replace it.
>
> Cheers,
>
> Bill Gallery
> AER, Inc.