Subject: Re: multiple regression
Posted by Klaus Scipal on Thu, 09 May 2002 08:04:42 GMT
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Sorry for not replying

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

Stepwise sound interesting and it shouldn't be to difficult to implement it using a simple while not statement and run the loop 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:<yx6hhelp5gnl.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 BTW, does anyone know why this routine is obsolete?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.