Subject: Re: multiple regression
Posted by wgallery on Wed, 08 May 2002 16:26:41 GMT
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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BTW, does anyone know why this routine is obsolete?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
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