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Subject: Re: REGRESS Question

Posted by [Mike Alport](#) on Fri, 06 Sep 2002 07:26:14 GMT

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I think Bill may have a point - either R or  $R^2$  is sometimes used as a measure of "Goodness of Fit". One way to check this would be to compare this quantity from both programs to eg 5 dec places and see if one is the SQRT of the other.

Mike

"Bill" <wclodius@lanl.gov> wrote in message  
news:3D7794C1.17DD18AB@lanl.gov...

>

>

> David Fanning wrote:

>

>> Folks,

>>

>> I have a client who has asked me to create a pixel density  
>> function between two images and then perform a regression  
>> analysis on the resulting distribution. No problem doing all  
>> this, but she finds that the results of my regression analysis  
>> differ from the same analysis performed in other statistics  
>> packages. In fact, three different packages give the same  
>> answer, and then there is IDL. :-(

>>

>> For example, if the other packages calculate a "goodness  
>> of fit" of 0.95, IDL might report 0.97.

>>

>> Here is my question. Are there any known problems with REGRESS?  
>> Or, can I assume that this problem comes from my own mathematical  
>> ignorance?

>>

>> Cheers,

>>

>> David

>

> <snip>

>

> Almost any package can have problems, but the original REGRESS in  
> Bevington has stood the test of time. IDL's version works for me, but it  
> is possible that the introduced some problems. One thing that bothers  
> me is tha 0.95 is to a good approximation  $0.97^2$ . Could you be fitting  
> the square root of the customer's data.

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