Subject: Re: Statistic codes: Significance level
Posted by wmconnolley on Tue, 02 Mar 2004 20:44:00 GMT
View Forum Message <> Reply to Message

In article <4044FD8C.9020906@ya.com.spam> you wrote:
> First of all, thank you Bob, Craig, and William for the direction.

> I am now looking at each suggestion to see which one(s) fit(s) the
> statistics I am asked to perform (I am still kind of a beginner
> with respect to massive data statistics). I will try to sumarize
> my findings once I get some results.

>> ; for i=1,ntest do a=reg_explain(pp_regress(x,randomn(seed,n) $
>>   ,/arr),prob=.1,/qu)+a

> With respect to the suggestion made by William Connolley, I am
> afraid I don't know what PP_REGRESS is. I beleive it should be
> another function which returns some Percentil-Percentil result
> or something similar.

Hi. Sorry about that... pp_regress is of course one of mine.
Basically it just wrap up REGRESS because I could never remember
how to use it, and works for a particular type of field too
(pp-fields). Find it at:

http://www.antarctica.ac.uk/met/wmc/idl/pp_regress.pro

You'll want to use it with arrays (not structures) and use /array
for your purposes. The line above is just a Monte-Carlo thingy
to test that the statistics coming out are about correct (a useful
test for those of us who can't do Big Maths since our brains
decayed).

BTW, if anyone is interested in break statistics in time series
(Lund/Wang) see:

http://www.antarctica.ac.uk/met/wmc/idl/lund/

-W.

--
William M Connolley | wmc@bas.ac.uk | http://www.antarctica.ac.uk/met/wmc/
Climate Modeller, British Antarctic Survey | Disclaimer: I speak for myself
I'm a .signature virus! copy me into your .signature file & help me spread!