Subject: Re: Statistic codes: Significance level
Posted by R.G. Stockwell on Tue, 02 Mar 2004 00:35:21 GMT
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"Andry William (Please remove ".spam")" <andry@ya.com.spam> wrote in message
news:4043EB95.1020400@ya.com.spam...
> Dear all:
>
> I am processing some long term time series of various data.
> I computed the long term trends using the REGRESS fuction.
> However, I need to also give the significance level of the
> trends. I have been looking around for a code to do it but
> have not found anything.
>
> Has anybody done similar calculation? Is there a function or
> procedure I can use for that purpose?
>
> Thanks for any help and suggestion,
>
> Andry
>

Perhaps the sigma values will give you what you want. I don't remember
offhand, but 1-sigma is the 67% significance level (or is that 90%?)

You can say things like "the long term trend is "result" +- sigma."
Or "the long term trend is between result + sigma and result-sigma
with a confidence of 90% (or is that 67%?).

Cheers,
bob

From the help:
SIGMA
Set this keyword to a named variable that will contain the 1-sigma uncertainty estimates for the
returned parameters.