Subject: Re: About REGRESS.pro
Posted by K. Bowman on Wed, 08 Mar 2006 14:31:52 GMT
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In article <1141808047.118961.137550@z34g2000cwc.googlegroups.com>,
"Daelomin" <joey.pourriciel@gmail.com> wrote:

> Very nice!
>
> IDL> stochastic_test(n=1000)
> 1.00000 0.500000
> 1.00255 0.526448
> IDL> stochastic_test(n=10000)
> 1.00000 0.500000
> 0.998914 0.493785
> IDL> stochastic_test(n=100000)
> 1.00000 0.500000
> 0.999659 0.500338
>
> Convergence rate is a bit slow it'd seem no? What do think Ken?
>
> All in all it's ok, just means you need really large datasets I guess.

Most introductory statistics books discuss the sampling distributions of the linear regression estimates for a, b, and r.

Also, I would include the /DOUBLE keyword in REGRESS to help minimize accumulated roundoff error.

Ken Bowman