Subject: Re: About REGRESS.pro
Posted by Kenneth P. Bowman on Wed, 08 Mar 2006 01:53:58 GMT
View Forum Message <> Reply to Message

In article <MPG.1e777b4ff5bfe993989bc4@news.frii.com>,
David Fanning <davidf@dfanning.com> wrote:

> Kenneth Bowman writes:
>
>> You could test REGRESS by giving it data for which you know the answer.
>
> Too simple. If it was me, and I knew the answer ahead of time,
> confirmation of the result wouldn't make me at all confident.
> I'd just assume they were making the same damn errors I'm
> making. :-(
>
> Cheers,
>
> David

Well, here's a stochastic test. You could also try a problem with an
analytical solution.

Ken

```
a0  = 1.0
b0  = 0.5
eps = 0.3
n   = 1000

x    = RANDOMN(seed, n)
y    = a0 + b0*x + eps*RANDOMN(seed, n)
b    = REGRESS(x, y, CONST = a, YFIT = yfit)

PLOT,  x, y,    PSYM =  1
OPLOT, x, yfit, PSYM = -3

PRINT, a0, b0
PRINT, a,  b
```