Subject: Re: significance of a linear regression
Posted by Craig Markwardt on Sat, 07 Apr 2007 03:34:26 GMT
View Forum Message <> Reply to Message

"jochem.verelst@gmail.com" <jochem.verelst@gmail.com> writes:
> Hi IDL gurus,
>
> I am much in favor of the IDL way, but being a newbie, it still causes
> me big headache.
>
> So this is the question:
>
> Just as in SPSS, I wanted calculate the significance of linear
> regression. The function REGRESS is very handy, as it also provides
> the F-value by means of the keyword FTEST. Luckily this is the same F-
> value as calculated in SPSS (I just tested). However, SPSS also
> provides the congruent p-value. And this is what matters to have an
> idea of the significance. REGRESS does not provide such a keyword. So,
> has anyone an idea how to calculate the significance of a linear
> regression?

I'm not sure what a "congruent p-value" is, but if you mean the
Pearson's correlation coefficent, then you can use the standard
CORRELATE() function. But surely that must be the same as the R value
returned by REGRESS()?

Craig

--

Craig B. Markwardt, Ph.D. EMAIL: craigmnet@REMOVEcow.physics.wisc.edu
Astrophysics, IDL, Finance, Derivatives | Remove "net" for better response
----