
Subject: multiple regression

Posted by [Klaus Scipal](#) on Mon, 29 Apr 2002 13:09:25 GMT

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Hi,

I am using the regress function to perform a multiple linear regression fit. However I miss statistics to determine the significance of each coefficient in the regression model.

Pv-wave for example offers the functionality of calculating a two tailed t-test for each coefficient. Does anyone know of a similar thing in IDL (or possibly a work around)?

Thanks,

Klaus

Subject: Re: multiple regression

Posted by [Andrew Noymer](#) on Fri, 03 May 2002 16:40:14 GMT

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True, no t-stat in IDL.

But $t=B/\sigma$, and you have both of those I believe.

Andrew

Subject: Re: multiple regression

Posted by [wgallery](#) on Wed, 08 May 2002 16:26:41 GMT

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Andrew Noymer <noymer@socrates.Berkeley.EDU> wrote in message news:<yx6hhhelp5gnl.fsf@socrates.Berkeley.EDU>...

> True, no t-stat in IDL.

>

> But $t=B/\sigma$, and you have both of those I believe.

>

> Andrew

There is an obsolete idl procedure stepwise.pro that performs a stepwise multiple regression: it ranks each variable by significance and removes variables with a significance below a threshold. This may be helpful to you.

BTW, does anyone know why this routine is obsolete? There is nothing

to replace it.

Cheers,

Bill Gallery
AER, Inc.

Subject: Re: multiple regression
Posted by [Klaus Scipal](#) on Thu, 09 May 2002 08:04:42 GMT
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Sorry for not replying

Andrew is actually right, $T=B/\sigma$ is what I need.

Stepwise sound interesting and it shouldn't be too difficult to implement it using a simple while not statement and run the loop until a certain level of confidence. However for the time being I am happy with Andrews advice.

Cheers,

Klaus

"William Gallery" <wgallery@aer.com> wrote in message
news:c6dd2c1c.0205080826.3d8e1bcc@posting.google.com...
> Andrew Noymer <noymer@socrates.Berkeley.EDU> wrote in message
news:<yx6hhhelp5gnl.fsf@socrates.Berkeley.EDU>...
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> Cheers,
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> Bill Gallery
> AER, Inc.

Subject: Re: multiple regression
Posted by [Klaus Scipal](#) on Fri, 10 May 2002 07:46:16 GMT
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Sorry for not replying Andrews message in time

Andrew is actually right, $T=B/\sigma$ is what I need.

Stepwise sound interesting and implementation shouldn't be to difficult.
Using the regress function, calculate the T statistics, exclude variables
that are not significant and repeat that until a certain level of
confidence. However for the time being I am happy with Andrews advice.

Cheers,

Klaus

"William Gallery" <wgallery@aer.com> wrote in message
news:c6dd2c1c.0205080826.3d8e1bcc@posting.google.com...
> Andrew Noymer <noymer@socrates.Berkeley.EDU> wrote in message
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