Subject: About REGRESS.pro
Posted by Daelomin on Tue, 07 Mar 2006 16:37:16 GMT

Hi,

I discovered the newsgroup existence from a post on David Fanning's website. Thanks sir!

I am working on a somewhat simple multi-linear regression problem from brightness temperatures of a satellite to cloud liquid water.

As I have started to investigate the REGRESS procedure in IDL, I just realized that I don't quite know its code. Is it totally kosher by Numerical Methods standards?

Does anyone have another version that I could use to at least compare the validity of outputs?

Thanks mucho,

Rémi

Subject: Re: About REGRESS.pro
Posted by Daelomin on Wed, 08 Mar 2006 08:54:07 GMT

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.

Subject: Re: About REGRESS.pro
Posted by Paolo Grigis on Wed, 08 Mar 2006 09:46:21 GMT

Daelomin wrote:
> Hi,
>
> I discovered the newsgroup existence from a post on David Fanning's
> website. Thanks sir!
>
> I am working on a somewhat simple multi-linear regression problem from
> brightness temperatures of a satellite to cloud liquid water.
>
> As I have started to investigate the REGRESS procedure in IDL, I just
> realized that I don't quite know its code.
The source code is available in the lib subdirectory of your idl
distribution.

Ciao,
Paolo

  Is it totally kosher by
> Numerical Methods standards?
>
> Does anyone have another version that I could use to at least compare
> the validity of outputs?
>
> Thanks mucho,
>
> Rï¿½mi
>

Subject: Re: About REGRESS.pro
Posted by K. Bowman on Wed, 08 Mar 2006 14:31:52 GMT

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
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>   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