
Subject: significance of a linear regression

Posted by jochem.verelst@gmail.com on Fri, 06 Apr 2007 20:46:25 GMT

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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?

That would help me a lot further.

Thanks a lot, Jochem
