Subject: Re: P value for the regression analysis?
Posted by David Fanning on Fri, 08 May 2009 13:15:44 GMT
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d.poreh@gmail.com writes:

> I need an urgent help. How would we calculate the P value for the
> regression analysis? For fit=linfit(x,y,yfit=yfit), how we could find
> P value?

What is your null hypothesis for fitting a line through
a set of data!?

Cheers,

David

--
David Fanning, Ph.D.
Fanning Software Consulting, Inc.
Coyote's Guide to IDL Programming: http://www.dfanning.com/
Sepore ma de ni thui. ("Perhaps thou speakest truth.")

Subject: Re: P value for the regression analysis?
Posted by Vince Hradil on Fri, 08 May 2009 14:14:04 GMT
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On May 8, 8:15 am, David Fanning <n...@dfanning.com> wrote:
> d.po...@gmail.com writes:
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> Sepore ma de ni thui. ("Perhaps thou speakest truth.")

True - linear fitting is NOT regression analysis. Here's a good place

to start (as good as any other): http://en.wikipedia.org/wiki/Linear_regression

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Subject: Re: P value for the regression analysis?
Posted by Vince Hradil on Fri, 08 May 2009 15:02:10 GMT
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On May 8, 9:14 am, Vince Hradil <vincehra...@gmail.com> wrote:
> On May 8, 8:15 am, David Fanning <n...@dfanning.com> wrote:
>
>
>
>> d.po...@gmail.com writes:
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> True - linear fitting is NOT regression analysis. Here's a good place
> to start (as good as any other):http://en.wikipedia.org/wiki/Linear_regression

Oh, and
IDL> ? regress
might help, too.

Subject: Re: P value for the regression analysis?
Posted by Kenneth P. Bowman on Fri, 08 May 2009 15:04:17 GMT
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In article
<a7205923-ac92-414e-a0ac-1eb254681edf@t11g2000vbc.googlegroups.com>,
d.poreh@gmail.com wrote:

> I need an urgent help. How would we calculate the P value for the

> regression analysis? For fit=linfit(x,y,yfit=yfit), how we could find
> P value?
> Cheers

Send me an email (k-bowman at tamu.edu) and I'll send you a function to calculate confidence limits for the regression parameters.

There are many different ways to pose the question of significance for regression, so it is important to understand what you are doing.

Ken Bowman

Subject: Re: P value for the regression analysis?
Posted by JP on Fri, 21 Jun 2013 04:13:57 GMT
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guys, looking for the p=value of a simple linear regression found this old post in the group.

Most statistical packages give by default the P-value. how do I get it from linfit or regress?

To be clear, what I want to know is the probability that the slope (in a simple linear regression like in linfit) is different than zero.

Ken, you mentioned you have a function, I'll be very glad if you can share it with me.

cheers

JP
