
Subject: regress

Posted by [mandrilhot](#) on Tue, 25 May 2010 17:08:13 GMT

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I'm using the REGRESS routine to perform a multiple linear regression of a set of data :

$$y_i = \text{const} + a_0 \cdot x_0 + a_1 \cdot x_1 + \dots$$

The SIGMA keyword, returns the errors of the a_0 , a_1 a_{n-1} coefficients, but is there any way to estimate the error of the const coefficient?

Thanks in advance!
J.
