

Freund & Wilson (1997) : Prediction of the distance of a nebulae (megaparsecs) from the recession velocity (km/sec) (Case 7.1.1)

Obs	Velocity	e	Vel*Vel	Dist*Dist	Vel*Dist	Predicted	Residual
1	170	0.032	28900	0.00102	5.44	0.0971	0.1779
2	290	0.034	84100	0.00116	9.86	0.1451	0.1299
3	-130	0.214	16900	0.0458	-27.82	0.2206	-0.0066
4	-70	0.263	4900	0.06917	-18.41	0.303	-0.04
5	-185	0.275	34225	0.07563	-50.875	0.3579	0.5421
6	-220	0.275	48400	0.07563	-60.5	0.605	0.295
7	200	0.45	40000	0.2025	90	0.6325	-0.6005
8	290	0.5	84100	0.25	145	0.6737	-0.2237
9	270	0.5	72900	0.25	135	0.6737	-0.0437
10	200	0.63	40000	0.3969	126	0.7698	-0.2698
11	300	0.8	90000	0.64	240	0.7972	-0.7632
12	-30	0.9	900	0.81	-27	0.7972	-0.2972
13	650	0.9	422500	0.81	585	0.811	-0.011
14	150	0.9	22500	0.81	135	1.0169	0.0831
15	500	0.9	250000	0.81	450	1.0856	-0.1856
16	920	1	846400	1	920	1.0856	0.0144
17	450	1.1	202500	1.21	495	1.0856	0.3144
18	500	1.1	250000	1.21	550	1.0856	0.9144
19	500	1.4	250000	1.96	700	1.2915	-0.3915
20	960	1.7	921600	2.89	1632	1.4974	0.5026
21	500	2	250000	4	1000	1.5661	0.4339
22	850	2	722500	4	1700	1.6622	-0.6622
23	800	2	640000	4	1600	1.7171	-0.0171
24	1090	2	1188100	4	2180	1.8956	0.1044
25	1200	.	1440000	.	.	2.0466	
Sum	8955	21.873	6511425	29.5178	12513.7		0
Mean	373.125	0.91137	271309.4	1.23	521.404		

Intermediate Calculations

$$\text{Sum } X = 8955$$

$$\text{Sum } Y = 21.873$$

$$\text{Sum } X^2 = 6511425$$

$$\text{Sum } Y^2 = 29.51780$$

$$\text{Mean } X = 373.125$$

$$\text{Mean } Y = 0.91137$$

$$\text{Sum } XY = 12513.695$$

$$n = 24$$

Correction factors and Corrected values (Sums of squares and cross-products)

$$\text{CF for } X = C_{xx} = 3341334.375$$

$$\text{Corrected SS } X = S_{xx} = 3170090.625$$

$$\text{CF for } Y = C_{yy} = 19.93450537$$

$$\text{Corrected SS } Y = S_{yy} = 9.58328967$$

$$\text{CF for } XY = C_{xy} = 8161.363$$

$$\text{Corrected SS } XY = S_{xy} = 4352.331899$$

Derivation of the equations (solution)

Given our original equation, $Y_i = b_0 + b_1 X_i + e_i$, we can determine that the residual is defined as $e_i = Y_i - (b_0 + b_1 X_i)$. We wish to minimize the deviations of the observations from the

regression line, so we minimize $\sum_{i=1}^n e_i^2 = \sum_{i=1}^n [Y_i - (b_0 + b_1 X_i)]^2$. Derivatives with respect to the two unknown values (b_0 and b_1),

$$\frac{\partial \left(\sum_{i=1}^n e_i^2 \right)}{\partial b_0} = 2 \sum_{i=1}^n (Y_i - b_0 - b_1 X_i)(-1) \quad \text{and} \quad \frac{\partial \left(\sum_{i=1}^n e_i^2 \right)}{\partial b_1} = 2 \sum_{i=1}^n (Y_i - b_0 - b_1 X_i)(-X_i)$$

are solved for zero, yielding two equations with two unknowns. These are called the normal equations, $n b_0 + b_1 \sum_{i=1}^n X_i = \sum_{i=1}^n Y_i$ and $b_0 \sum_{i=1}^n X_i + b_1 \sum_{i=1}^n X_i^2 = \sum_{i=1}^n X_i Y_i$. These two equations can be solved for the two unknowns, yielding the solution to the regression line parameter estimates. These

$$\text{equations are } b_1 = \frac{\Sigma(X_i - \bar{X})(Y_i - \bar{Y})}{\Sigma(X_i - \bar{X})^2} = \frac{\Sigma X_i Y_i - \overline{(X_i)(Y_i)}}{\Sigma X_i^2 - \overline{(X_i)^2}} \quad \text{and} \quad b_0 = \bar{Y}_i - b_1 \bar{X}_i.$$

Model Parameter Estimates

$$\text{Slope} = b_1 = 4352.331899 / 3170090.625 = 0.001372936$$

$$\text{Intercept} = b_0 = 0.91137 - 0.001372936 * 373.125 = 0.399098213$$

$$\text{Regression Line} \quad Y_i = b_0 + b_1 * X_i + e_i$$

$$Y_i = 0.399098213 + 0.001372936 * X_i + e_i$$

ANOVA Table

$$\text{SSTotal} = 9.58328967$$

$$\text{SSRegression} = 4352.331899^2 / 3170090.625 = 5.975473638$$

$$\text{SSError} = 9.58328967 - 5.975473638 = 3.607816032$$

Source	df	SS	MS	F
Regression	1	5.975473638	5.975473638	36.43767278
Error	22	3.607816032	0.163991638	
Total	23	9.583289670		

Standard error of b_1 : where $t_{(0.05/2, 45 \text{ df})} = 2.073875294$;

$$S_{b_1} = \sqrt{\frac{MSE}{\sum X_i^2}} = 0.163991638 / 3170090.625 = 0.0002274443$$

$$P(0.0013729 - 2.073875 * 0.00022744 \leq \beta_1 \leq 0.0013729 + 2.073875 * 0.00022744) = 0.95$$

$$P(0.000901245 \leq \beta_1 \leq 0.001844627) = 0.95$$

Testing b_1 against a specified value : $H_0: \beta_1 = 0.0015$ versus $H_1: \beta_1 \neq 0.0015$

$$t = \frac{b_1 - \beta_{1|H_0}}{S_{b_1}} = (0.0013729 - 0.0015) / 0.0002274443 = -0.558659419$$

Note that $t^2 = F = 0.312100$; This test would be done in SAS as an F statement

The variance of a linear combination is given by the sum of the variances plus twice the covariances.

$$\text{e.g. for } \mathbf{A} = \mathbf{aX} + \mathbf{bY} + \mathbf{cZ}$$

$$\text{then } \text{Var}(\mathbf{A}) = \mathbf{a}^2 \sigma_X^2 + \mathbf{b}^2 \sigma_Y^2 + \mathbf{c}^2 \sigma_Z^2 + 2(\mathbf{ab}\sigma_{XY} + \mathbf{ac}\sigma_{XZ} + \mathbf{bc}\sigma_{YZ})$$

where the covariances are assumed equal to zero if the variables are independent

For the linear combination $\hat{Y}_i = b_0 + b_1 X_i$, the standard error of \hat{Y}_i is as follows.

$$\text{Standard error of the regression line } (\hat{Y}_i): S_{\hat{Y}_{y|x}} = \sqrt{MSE \left(\frac{1}{n} + \frac{(X_i - \bar{X}_.)^2}{\sum(X_i - \bar{X}_.)^2} \right)}$$

The calculation above DOES NOT assume that the covariances of the regression coefficients are independent. However, for the variance of individual points the linear combination is $Y_i = b_0 + b_1 X_i + e_i = \hat{Y}_i + e_i$. For this linear combination the terms for the predicted value and residuals are assumed independent (i.e. \hat{Y}_i is independent of e_i).

$$S_{Y_{y|x}} = \sqrt{MSE \left(\frac{1}{n} + \frac{(X_i - \bar{X}_.)^2}{S_{xx}} \right) + MSE} = \sqrt{MSE \left(1 + \frac{1}{n} + \frac{(X_i - \bar{X}_.)^2}{S_{xx}} \right)}$$

Standard error of b_0 is the same as the standard error of the regression line where $X_i = 0$

$$S_{Y_{y|x}} = \sqrt{MSE \left(\frac{1}{n} + \frac{(X_i - \bar{X}_.)^2}{\sum(X_i - \bar{X}_.)^2} \right)} = \sqrt{0.163991638 \left(\frac{1}{24} + \frac{(0 - 373.125)^2}{3170090.625} \right)} =$$

$$\text{SQRT}(0.163991638 (0.041666667 + (0 - 373.125)^2 / 3170090.625)) = 0.118469734$$

Confidence interval on b_0 where $b_0 = 0.399098213$ and $t_{(0.05/2, 45 \text{ df})} = 2.073875294$

$$P(0.399098 - 2.073875 * 0.1184697 \leq \beta_0 \leq 0.399098 + 2.073875 * 0.1184697) = 0.95$$

$$P(0.153406758 \leq \beta_0 \leq 0.644789668) = 0.95$$

Estimate the predicted value and standard error of an individual observation (e.g. the distance to a nebula that is moving at 1200 km/sec)

$$Y_i = 0.399098213 + 0.001372936 * X_i = 0.399098213 + 0.001372936(1200) = 2.046622$$

$$S_{Y_{y|x}} = \sqrt{MSE \left(1 + \frac{1}{n} + \frac{(X_i - \bar{X}_.)^2}{S_{xx}} \right)} = \sqrt{0.163991638 \left(1 + \frac{1}{24} + \frac{(1200 - 373.125)^2}{3170090.625} \right)}$$

$$\text{SQRT}(0.163991638 (0.041666667 + (1200 - 373.125)^2 / 3170090.625)) = 0.205432598$$

$$P(2.046622 - 2.073875 * 0.2054326 \leq \mu_{x=1200} \leq 2.046622 + 2.073875 * 0.2054326) = 0.95$$

$$P(799.1094964 \leq \mu_{x=10} \leq 1313.372185) = 0.95$$

Calculate the coefficient of Determination and correlation

$$R^2 = 5.975473638 / 9.583289670 = 0.623530525 \quad \text{or } 62.35305248 \%$$

$$r = 0.78963949$$

```
1      /*
2       The Big Bang
3       Edwin Hubble discovered a relationship between a nebula's distance
4       from earth and the velocity with which it was moving away from earth.
5       The data in this analysis is for the first 24 nebulae Hubble measured.
6      */
7
8      dm'log;clear;output;clear';
9      options nodate nocenter nonumber ps=512 ls=132;
10     ODS HTML style=minimal rs=None
body='C:\Geaghan\Current\EXST3201\Fall2005\SAS\Hubble01.html' ;
NOTE: Writing HTML Body file:
C:\Geaghan\Current\EXST3201\Fall2005\SAS\Hubble01.html
11
12     Title1 'Chapter 6 : Hubble example';
13     filename input
'C:\Geaghan\Current\EXST3201\Datasets\ASCII\case0701.csv';
14
15     data Hubble; infile input missover DSD dlm=", " firstobs=2;
16       input VELOCITY DISTANCE;
17       label velocity = 'Velocity in km/sec'
18             distance = 'Distance in megaparsecs';
19       datalines;
NOTE: The infile INPUT is:
      File Name=C:\Geaghan\Current\EXST3201\Datasets\ASCII\case0701.csv,
      RECFM=V,LRECL=256
NOTE: 24 records were read from the infile INPUT.
      The minimum record length was 5.
      The maximum record length was 23.
NOTE: The data set WORK.HUBBLE has 24 observations and 2 variables.
NOTE: DATA statement used (Total process time):
      real time          0.15 seconds
      cpu time          0.00 seconds
20     run;
21
22     data madeup; VELOCITY=1200; DISTANCE=.; output; run;
NOTE: The data set WORK.MADEUP has 1 observations and 2 variables.
NOTE: DATA statement used (Total process time):
      real time          0.01 seconds
      cpu time          0.01 seconds
23
24     data hubble; set hubble madeup;
25
NOTE: There were 24 observations read from the data set WORK.HUBBLE.
NOTE: There were 1 observations read from the data set WORK.MADEUP.
NOTE: The data set WORK.HUBBLE has 25 observations and 2 variables.
NOTE: DATA statement used (Total process time):
      real time          0.01 seconds
      cpu time          0.01 seconds
26     proc sort data=Hubble; by velocity; run;
NOTE: There were 25 observations read from the data set WORK.HUBBLE.
NOTE: The data set WORK.HUBBLE has 25 observations and 2 variables.
NOTE: PROCEDURE SORT used (Total process time):
      real time          0.07 seconds
      cpu time          0.00 seconds
27     Title2 'Raw data listing';
28     proc print data=Hubble; run;
NOTE: There were 25 observations read from the data set WORK.HUBBLE.
NOTE: The PROCEDURE PRINT printed page 1.
NOTE: PROCEDURE PRINT used (Total process time):
      real time          0.13 seconds
```

Chapter 6 : Hubble example		12	290	0.50000
Raw data listing		13	300	0.80000
		14	450	1.10000
Obs	VELOCITY	DISTANCE		
1	-220	0.27500	15	500
2	-185	0.27500	16	500
3	-130	0.21400	17	500
4	-70	0.26300	18	500
5	-30	0.90000	19	650
6	150	0.90000	20	800
7	170	0.03200	21	850
8	200	0.45000	22	920
9	200	0.63000	23	960
10	270	0.50000	24	1090
11	290	0.03400	25	1200

```

29
30      Title2 'Regression with labels and simple output';
31      proc reg data=Hubble;
32          model distance = velocity / p;
33      run;

```

Chapter 6 : Hubble example
 Regression with labels and simple output

The REG Procedure
 Model: MODEL1
 Dependent Variable: DISTANCE Distance in megaparsecs

Number of Observations Read	25
Number of Observations Used	24
Number of Observations with Missing Values	1

Analysis of Variance					
Source	DF	Sum of		F Value	Pr > F
		Squares	Mean Square		
Model	1	5.97547	5.97547	36.44	<.0001
Error	22	3.60782	0.16399		
Corrected Total	23	9.58329			

Root MSE	0.40496	R-Square	0.6235
Dependent Mean	0.91137	Adj R-Sq	0.6064
Coeff Var	44.43383		

Variable	Label	Parameter Estimates		
		DF	Parameter Estimate	Standard Error
Intercept	Intercept	1	0.39910	0.11847
VELOCITY	Velocity in km/sec	1	0.00137	0.00022744

Chapter 6 : Hubble example
 Regression with labels and simple output

The REG Procedure
 Model: MODEL1
 Dependent Variable: DISTANCE Distance in megaparsecs

Output Statistics			
Obs	Dependent Variable	Predicted Value	Residual
1	0.2750	0.0971	0.1779
2	0.2750	0.1451	0.1299
3	0.2140	0.2206	-0.006617
4	0.2630	0.3030	-0.0400
5	0.9000	0.3579	0.5421
6	0.9000	0.6050	0.2950
7	0.0320	0.6325	-0.6005
8	0.4500	0.6737	-0.2237
9	0.6300	0.6737	-0.0437
10	0.5000	0.7698	-0.2698
11	0.0340	0.7972	-0.7632
12	0.5000	0.7972	-0.2972
13	0.8000	0.8110	-0.0110
14	1.1000	1.0169	0.0831
15	0.9000	1.0856	-0.1856
16	1.1000	1.0856	0.0144
17	1.4000	1.0856	0.3144
18	2.0000	1.0856	0.9144
19	0.9000	1.2915	-0.3915
20	2.0000	1.4974	0.5026
21	2.0000	1.5661	0.4339
22	1.0000	1.6622	-0.6622
23	1.7000	1.7171	-0.0171
24	2.0000	1.8956	0.1044
25	.	2.0466	.

Sum of Residuals	0
Sum of Squared Residuals	3.60782
Predicted Residual SS (PRESS)	4.20513

```

35      options nolabel;
36      Title2 'Regression without labels and with output statement';
NOTE: The PROCEDURE REG printed pages 2-3.
NOTE: PROCEDURE REG used (Total process time):
      real time          0.28 seconds
      cpu time           0.04 seconds
37      proc reg data=Hubble;
38          model distance = velocity / clb;
39          test velocity = 0.0015;
40          output out=next1 r=resid p=yhat lclm=lclm uclm=uclm lcl=lcli
ucl=ucli stdp=stdp stdi=stdi;
41          run;

```

Chapter 6 : Hubble example
 Regression without labels and with output statement

The REG Procedure

Model: MODEL1

Dependent Variable: DISTANCE

Number of Observations Read	25
Number of Observations Used	24
Number of Observations with Missing Values	1

Analysis of Variance

Source	DF	Sum of	Mean	F Value	Pr > F
		Squares	Square		
Model	1	5.97547	5.97547	36.44	<.0001
Error	22	3.60782	0.16399		
Corrected Total	23	9.58329			

Root MSE	0.40496	R-Square	0.6235
Dependent Mean	0.91137	Adj R-Sq	0.6064
Coeff Var	44.43383		

Parameter Estimates

Variable	DF	Parameter	Standard	t Value	Pr > t	95% Confidence Limits
		Estimate	Error			
Intercept	1	0.39910	0.11847	3.37	0.0028	0.15341 0.64479
VELOCITY	1	0.00137	0.00022744	6.04	<.0001	0.00090125 0.00184

Model: MODEL1

Test 1 Results for Dependent Variable DISTANCE

Mean

Source	DF	Mean	F Value	Pr > F
		Square		
Numerator	1	0.05118	0.31	0.5820
Denominator	22	0.16399		

42

43 Title3 'Listing of results from the regression output statement';

NOTE: The data set WORK.NEXT1 has 25 observations and 10 variables.

NOTE: The PROCEDURE REG printed pages 4-5.

NOTE: PROCEDURE REG used (Total process time):

real time	0.03 seconds
cpu time	0.03 seconds

44 proc print data=next1; run;

NOTE: There were 25 observations read from the data set WORK.NEXT1.

NOTE: The PROCEDURE PRINT printed page 6.

NOTE: PROCEDURE PRINT used (Total process time):

real time	0.03 seconds
cpu time	0.03 seconds

Chapter 6 : Hubble example

Regression without labels and with output statement

Listing of results from the regression output statement

Obs	VELOCITY	DISTANCE	yhat	stdp	lclm	uclm	lcli	ucli	resid	stdi
1	-220	0.27500	0.09705	0.15821	-0.23106	0.42517	-0.80460	0.99871	0.17795	0.43477
2	-185	0.27500	0.14511	0.15148	-0.16905	0.45926	-0.75156	1.04177	0.12989	0.43236
3	-130	0.21400	0.22062	0.14117	-0.07214	0.51338	-0.66878	1.11001	-0.00662	0.42886
4	-70	0.26300	0.30299	0.13035	0.03267	0.57332	-0.57928	1.18526	-0.03999	0.42542
5	-30	0.90000	0.35791	0.12345	0.10189	0.61393	-0.52008	1.23590	0.54209	0.42336
6	150	0.90000	0.60504	0.09700	0.40388	0.80620	-0.25855	1.46863	0.29496	0.41641
7	170	0.03200	0.63250	0.09470	0.43611	0.82889	-0.22999	1.49499	-0.60050	0.41588
8	200	0.45000	0.67369	0.09156	0.48380	0.86357	-0.18735	1.53472	-0.22369	0.41518
9	200	0.63000	0.67369	0.09156	0.48380	0.86357	-0.18735	1.53472	-0.04369	0.41518
10	270	0.50000	0.76979	0.08593	0.59159	0.94799	-0.08874	1.62832	-0.26979	0.41397
11	290	0.03400	0.79725	0.08480	0.62139	0.97311	-0.06080	1.65530	-0.76325	0.41374
12	290	0.50000	0.79725	0.08480	0.62139	0.97311	-0.06080	1.65530	-0.29725	0.41374
13	300	0.80000	0.81098	0.08432	0.63611	0.98584	-0.04687	1.66882	-0.01098	0.41364
14	450	1.10000	1.01692	0.08449	0.84170	1.19214	0.15900	1.87484	0.08308	0.41368
15	500	0.90000	1.08557	0.08755	0.90399	1.26714	0.22633	1.94480	-0.18557	0.41432
16	500	1.10000	1.08557	0.08755	0.90399	1.26714	0.22633	1.94480	0.01443	0.41432
17	500	1.40000	1.08557	0.08755	0.90399	1.26714	0.22633	1.94480	0.31443	0.41432
18	500	2.00000	1.08557	0.08755	0.90399	1.26714	0.22633	1.94480	0.91443	0.41432
19	650	0.90000	1.29151	0.10392	1.07600	1.50702	0.42446	2.15855	-0.39151	0.41808
20	800	2.00000	1.49745	0.12751	1.23300	1.76189	0.61696	2.37793	0.50255	0.42456
21	850	2.00000	1.56609	0.13637	1.28328	1.84891	0.67992	2.45227	0.43391	0.42730
22	920	1.00000	1.66220	0.14935	1.35247	1.97192	0.76707	2.55732	-0.66220	0.43162
23	960	1.70000	1.71712	0.15700	1.39151	2.04272	0.81637	2.61786	-0.01712	0.43433
24	1090	2.00000	1.89560	0.18281	1.51648	2.27471	0.97416	2.81704	0.10440	0.44431
25	1200	.	2.04662	0.20543	1.62058	2.47266	1.10490	2.98834	.	0.45409

```

46      Title2 'Regression forced through the origin';
47      proc reg data=Hubble;
48          model distance = velocity / noint;
49      run;

```

NOTE: The PROCEDURE REG printed page 7.

NOTE: PROCEDURE REG used (Total process time):

real time	0.01 seconds
cpu time	0.01 seconds

Chapter 6 : Hubble example
 Regression forced through the origin

The REG Procedure
 Model: MODEL1
 Dependent Variable: DISTANCE

Number of Observations Read	25
Number of Observations Used	24
Number of Observations with Missing Values	1

NOTE: No intercept in model. R-Square is redefined.

Analysis of Variance					
	DF	Sum of Squares	Mean Square	F Value	Pr > F
Source					
Model	1	24.04889	24.04889	101.14	<.0001
Error	23	5.46890	0.23778		
Uncorrected Total	24	29.51780			

Root MSE	0.48763	R-Square	0.8147
Dependent Mean	0.91137	Adj R-Sq	0.8067
Coeff Var	53.50434		

Parameter Estimates						
	Parameter DF	Estimate	Standard Error	t Value	Pr > t	95% Confidence Limits
Variable	VELOCITY	1	0.00192	0.00019109	10.06	<.0001
						0.00153 0.00232

One megaparsec = 979.8 billion years, estimate = 0.00192*979.8 = 1.88 billion years with a range of 1.50 to 2.27 billion years.

```

51      Title2 'Regression with PROC MIXED';
52      proc mixed data=Hubble;
53          model distance = velocity;
54      run;

NOTE: 1 observation is not included because of missing values.
NOTE: The PROCEDURE MIXED printed page 8.
NOTE: PROCEDURE MIXED used (Total process time):
      real time           0.10 seconds
      cpu time            0.01 seconds

```

Chapter 6 : Hubble example
 Regression with PROC MIXED

The Mixed Procedure
 Model Information

Data Set	WORK.HUBBLE
Dependent Variable	DISTANCE
Covariance Structure	Diagonal
Estimation Method	REML
Residual Variance Method	Profile
Fixed Effects SE Method	Model-Based
Degrees of Freedom Method	Residual

Dimensions

Covariance Parameters	1
Columns in X	2
Columns in Z	0
Subjects	1
Max Obs Per Subject	25

Number of Observations	
Number of Observations Read	25
Number of Observations Used	24
Number of Observations Not Used	1

Covariance Parameter

Estimates

Cov Parm	Estimate
Residual	0.1640

FitStatistics

-2 Res Log Likelihood	40.8
AIC (smaller is better)	42.8
AICC (smaller is better)	43.0
BIC (smaller is better)	43.9

Type 3 Tests of Fixed Effects

Effect	Num	Den	F Value	Pr > F
	DF	DF		
VELOCITY	1	22	36.44	<.0001

```

56      Title2 'Regression with PROC GLM';
57      proc glm data=Hubble;
58          model distance = velocity;
59      run;

NOTE: The PROCEDURE GLM printed pages 9-10.
NOTE: PROCEDURE GLM used (Total process time):
      real time            0.20 seconds
      cpu time             0.01 seconds

```

Chapter 6 : Hubble example

Regression with PROC GLM

The GLM Procedure

Number of Observations Read	25
Number of Observations Used	24

Dependent Variable: DISTANCE

Source	DF	Sum of		F Value	Pr > F
		Squares	Mean Square		
Model	1	5.97547364	5.97547364	36.44	<.0001
Error	22	3.60781603	0.16399164		
Corrected Total	23	9.58328967			

R-Square	Coeff Var	Root MSE	DISTANCE	Mean
0.623531	44.43383	0.404959		0.911375

Source	DF	Type I SS	Mean Square	F Value	Pr > F
VELOCITY	1	5.97547364	5.97547364	36.44	<.0001

Source	DF	Type III SS	Mean Square	F Value	Pr > F
VELOCITY	1	5.97547364	5.97547364	36.44	<.0001

Parameter	Estimate	Standard		
		Error	t Value	Pr > t
Intercept	0.3990982130	0.11846973	3.37	0.0028
VELOCITY	0.0013729361	0.00022744	6.04	<.0001

```

61      GOPTIONS DEVICE=CGMLT97L ctitle=black ctext=black
62          ftext='TimesRoman' ftitle='TimesRoman';
63
64      GOPTIONS GSFNAME=OUT1;
65      FILENAME OUT1 'C:\Geaghan\Current\EXST3201\Fall2005\SAS\Hubble01.CGM';
66      PROC GPLOT DATA=Hubble;
67          TITLE1 'Simple Linear Regression Example';
68          TITLE2 'Hubbles nebula distance data';
69          PLOT distance*velocity=1 distance*velocity=2 distance*velocity=3
70              / overlay HAXIS=AXIS1 VAXIS=AXIS2;
71          AXIS1 LABEL=( 'Velocity in km/sec') MINOR=(N=1)
72              color=black ORDER=-600 TO 1400 BY 200;
73          AXIS2 LABEL=(ANGLE=90 'Distance in megaparsecs') MINOR=(N=5)
74              color=black ORDER=0 TO 3 BY 0.5;
75          SYMBOL1 color=red   V=None I=RLcli99  L=1 MODE=INCLUDE;
76          SYMBOL2 color=green V=None I=RLclm99  L=1 MODE=INCLUDE;
77          SYMBOL3 color=blue  V=dot   I=None    L=1 MODE=INCLUDE; run;
NOTE: Regression equation : DISTANCE = 0.399098 + 0.001373*VELOCITY.
NOTE: 1 observation(s) contained a MISSING value for the DISTANCE * VELOCITY
request.
NOTE: Regression equation : DISTANCE = 0.399098 + 0.001373*VELOCITY.
NOTE: 1 observation(s) contained a MISSING value for the DISTANCE * VELOCITY
request.
NOTE: 1 observation(s) contained a MISSING value for the DISTANCE * VELOCITY
request.
NOTE: 51 RECORDS WRITTEN TO
C:\Geaghan\Current\EXST3201\Fall2005\SAS\Hubble01.CGM

```

