

*Ch4 Ex2 12 Employees, Salary (\$1,000s),
 * Education, Years Experience.

CORR sal edu yrs /STAT.

	Mean	Std. Deviation	N
sal	35.16	4.802	12
edu	12.50	2.541	12
yrs	21.75	4.115	12

$$SS_T = (12-1)4.8^2$$

$$b_{y1.2} = b_1 = \frac{.488 - .549 \times -.178}{1 - (-.178)^2} \times \frac{4.90}{2.54}$$

≈ 1.144

$b_2 = -.767$

$$b_0 = 35.16 - 1.144 \times 12.50 - .767 \times 21.75$$

$$\approx 4.178$$

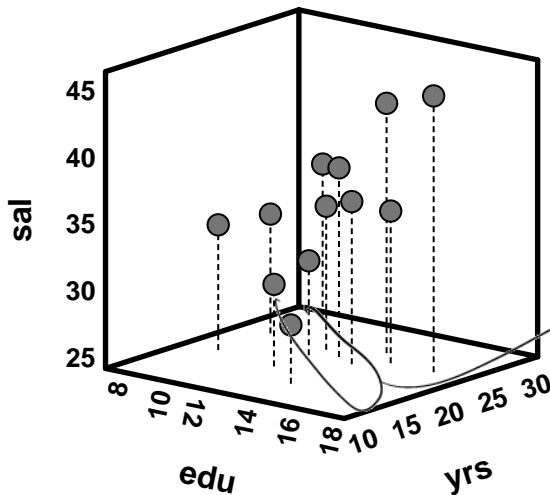
$$\hat{y} = b_0 + b_1 X_1 + b_2 X_2$$

$$= 4.178 + 1.144 X_1 + .767 X_2$$

		Y	
		sal	edu
X1	edu	.488	.107
X2	yrs	.549	-.178
		.064	.579

ns

GRAPH /SCATTERPLOT(XYZ)=yrs WITH sal WITH edu.



$r = -.178$

REGRESS /DEP = sal /ENTER edu yrs /SAVE PRED(prd) RESI(res).

Model	R	R Square
1	$\sqrt{.656} = .810$.656

166.493
253.618

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	166.493	2	83.246	8.599	.008
	Residual	87.125	9	9.681		
	Total	253.618	11			

Unstandardized Coefficients

Model		B	Std. Error	t	Sig.
1	(Constant)	4.178	7.525	.555	.592
	edu	1.144	.375	3.049	.014
	yrs	.767	.232	3.310	.009

$\hat{y} = b_0 + b_1x_1 + b_2x_2$
 $= 4.178 + 1.144x_1 + .767x_2$

	Mean	Std. Deviation	N
Predicted Value $\bar{y} = \hat{y}$	35.16	3.890	12
Residual	.000	2.814	12

$SS_{reg} = (12-1)3.890^2 \approx 166.493$

$SS_{res} =$



$a + b + c + d = SS_y = 253.618$
 $a = SS_{\hat{y}} = 87.125$
 $b + c + d = SS_{\hat{y}\hat{y}} = 166.493$

253.618
 166.493 87.125

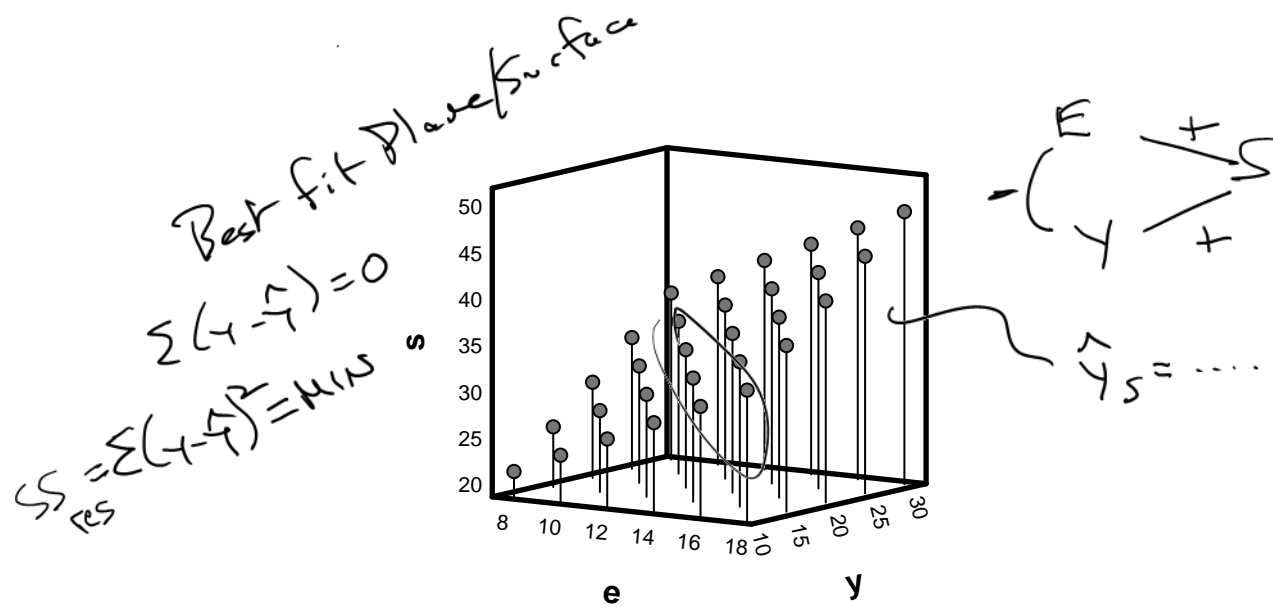
LIST.

	y	\hat{y}	$y - \hat{y}$		
0	yrs	edu	sal	prd	res
1	14	14	28	30.931	-2.640
2	25	14	43	39.367	3.229
3	21	14	36	36.299	-.229
4	22	13	38	35.922	2.127
5	21	12	31	34.011	-3.049
6	17	12	30	30.944	-.913
7	30	9	35	37.481	-2.160
8	23	15	35	38.977	-3.695
9	23	12	35	35.545	-.913
10	18	9	33	28.279	4.989
11	23	17	45	41.265	3.312
12	24	9	33	32.880	-.056

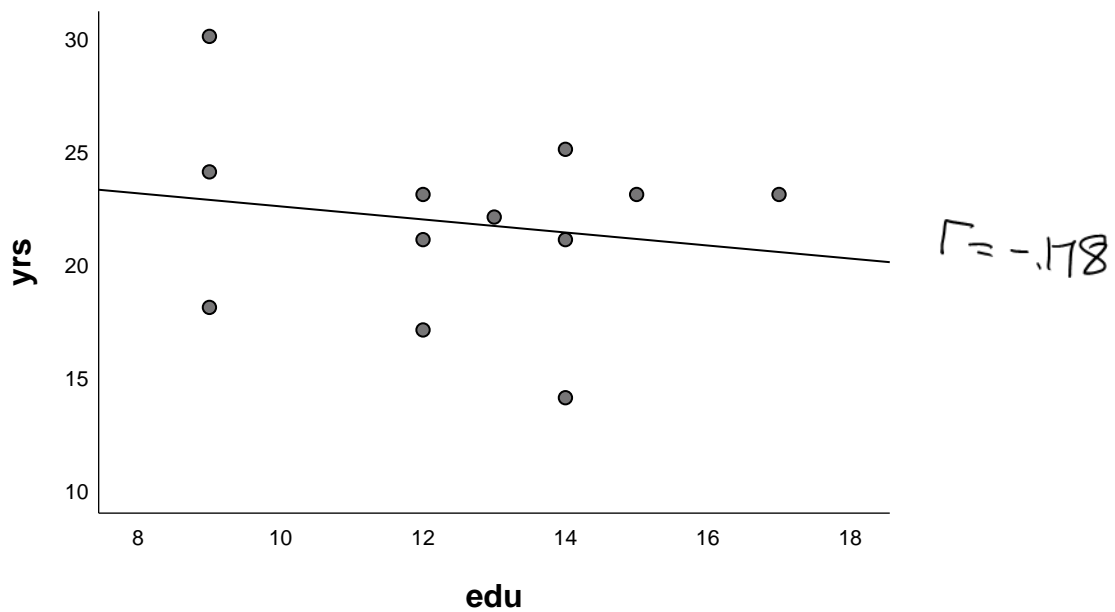
$\hat{y}_1 = x_1c_1 + x_2c_2$

$SS_y = \sum (y - \bar{y})^2$ $SS_{\hat{y}} = \sum (\hat{y} - \bar{y})^2$ $SS_{\hat{y}\hat{y}} = \sum (y - \hat{y})^2$

*See later commands to generate best-fit plane.



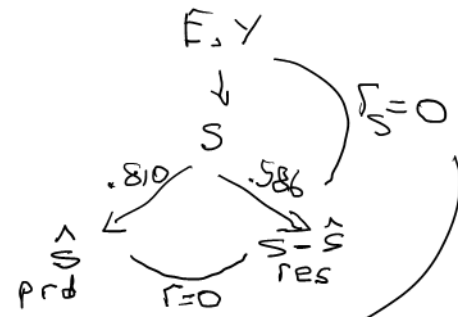
GRAPH /SCATTERPLOT (BIVAR)=edu WITH yrs.



CORR sal edu yrs prd res /STAT /MISS = LIST.

	Mean	Std. Deviation	
sal	35.15858	4.801681	$-SS_y$
edu	12.50	2.541	
yrs	21.75	4.115	
prd	35.15858	3.890466	$-SS_{\hat{y}}$
res	.00000	2.814323	$-SS_{y-\hat{y}}$

	y	x1	x2	\hat{y}
	sal	edu	yrs	prd
edu	.488			
yrs	.549	-.178		
prd	.810	.602	.678	
res	-.586	.000	.000	.000



\hat{y}
 $y - \hat{y}$

$\sqrt{1 - .81^2}$
 $.810^2 + .586^2 = 1.0$

REGRESS /DEP = sal /ENTER yrs /ENTER edu.

Model	R	R Square
1	.549	.302
2	.810	.656

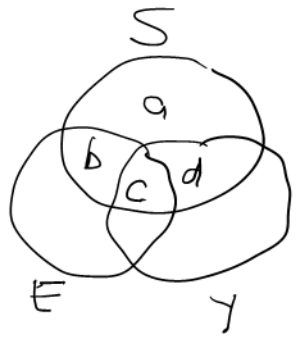
Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	c+d	76.523	1	76.523	4.321
	Residual	a+b	177.094	10	17.709	
	Total		253.618	11		
2	Regression	b+c+d	166.493	2	83.246	8.599
	Residual	a	87.125	9	9.681	
	Total		253.618	11		

Model		Unstandardized Coefficients			Sig.
		B	Std. Error	t	
1	(Constant)	21.217	6.816	3.113	.011
	yrs	.641	.308	2.079	.064
2	(Constant)	4.178	7.525	.555	.592
	yrs	.767	.232	3.310	.009
	edu	1.144	.375	3.049	.014

ns alone

both sig!

Education: $SS_{SE \cdot Y} = (b+c+d) - (c+d) = b$
 Unique
 $= 166.493 - 76.523 = 89.97$

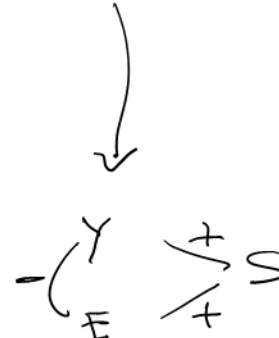


*Commands to generate data.

```
set seed = 545237172.  
input program.  
loop o = 1 to 12.  
end case.  
end loop.  
end file.  
end input program.
```

different seed \rightarrow different data
from same population

```
compute #u = rv.norm(0,1).  
compute #x = #u*-.6 + rv.norm(0,1)*sqrt(1-.6**2).  
compute #z = #u*.6 + rv.norm(0,1)*sqrt(1-.6**2).  
compute #y = #z*.5 + #x*.5 + rv.norm(0,1)*.7071.
```

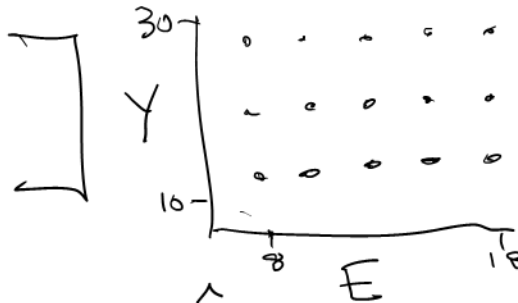


```
compute yrs = rnd(20 + #x*5).  
compute edu = rnd(13 + #z*2.5).  
compute sal = rnd(35000 + #y*5000)/1000.
```

```
format o yrs edu (f2.0) sal (f6.3).  
LIST.
```

*Commands to generate best-fit plane.

```
INPUT PROGRAM.  
LOOP y = 10 TO 30 BY 5.  
LEAVE y.  
LOOP e = 8 TO 18 BY 2.  
END CASE.  
END LOOP.  
END LOOP.  
END FILE.  
END INPUT PROGRAM.
```



```
COMPUTE s = 4.178+.767*y+1.144*e.  
GRAPH /SCATTERPLOT(XYZ)=y WITH s WITH e.
```