

NAG Fortran Library Routine Document

G02CAF

Note: before using this routine, please read the Users' Note for your implementation to check the interpretation of ***bold italicised*** terms and other implementation-dependent details.

1 Purpose

G02CAF performs a simple linear regression with dependent variable y and independent variable x .

2 Specification

```
SUBROUTINE G02CAF(N, X, Y, RESULT, IFAIL)
INTEGER          N, IFAIL
real           X(N), Y(N), RESULT(20)
```

3 Description

The routine fits a straight line of the form

$$y = a + bx$$

to the data points

$$(x_1, y_1), (x_2, y_2), \dots, (x_n, y_n),$$

such that

$$y_i = a + bx_i + e_i, \quad i = 1, 2, \dots, n \quad (n > 2).$$

The routine calculates the regression coefficient, b , the regression constant, a (and various other statistical quantities) by minimizing

$$\sum_{i=1}^n e_i^2.$$

The input data consist of the n pairs of observations

$$(x_1, y_1), (x_2, y_2), \dots, (x_n, y_n)$$

on the independent variable x and the dependent variable y .

The quantities calculated are:

(a) Means:

$$\bar{x} = \frac{1}{n} \sum_{i=1}^n x_i; \quad \bar{y} = \frac{1}{n} \sum_{i=1}^n y_i.$$

(b) Standard deviations:

$$s_x = \sqrt{\frac{1}{n-1} \sum_{i=1}^n (x_i - \bar{x})^2}; \quad s_y = \sqrt{\frac{1}{n-1} \sum_{i=1}^n (y_i - \bar{y})^2}.$$

(c) Pearson product-moment correlation coefficient:

$$r = \frac{\sum_{i=1}^n (x_i - \bar{x})(y_i - \bar{y})}{\sqrt{\sum_{i=1}^n (x_i - \bar{x})^2 \sum_{i=1}^n (y_i - \bar{y})^2}}.$$

- (d) The regression coefficient, b , and the regression constant, a :

$$b = \frac{\sum_{i=1}^n (x_i - \bar{x})(y_i - \bar{y})}{\sum_{i=1}^n (x_i - \bar{x})^2}; \quad a = \bar{y} - b\bar{x}.$$

- (e) The sum of squares attributable to the regression, SSR , the sum of squares of deviations about the regression, SSD , and the total sum of squares, SST :

$$SST = \sum_{i=1}^n (y_i - \bar{y})^2; \quad SSD = \sum_{i=1}^n (y_i - a - bx_i)^2; \quad SSR = SST - SSD.$$

- (f) The degrees of freedom attributable to the regression, DFR , the degrees of freedom of deviations about the regression, DFD , and the total degrees of freedom, DFT :

$$DFT = n - 1; \quad DFD = n - 2; \quad DFR = 1.$$

- (g) The mean square attributable to the regression, MSR , and the mean square of deviations about the regression, MSD :

$$MSR = SSR/DFR; \quad MSD = SSD/DFD.$$

- (h) The F -value for the analysis of variance:

$$F = MSR/MSD.$$

- (i) The standard error of the regression coefficient, $se(b)$, and the standard error of the regression constant, $se(a)$:

$$se(b) = \sqrt{\frac{MSD}{\sum_{i=1}^n (x_i - \bar{x})^2}}; \quad se(a) = \sqrt{MSD \left(\frac{1}{n} + \frac{\bar{x}^2}{\sum_{i=1}^n (x_i - \bar{x})^2} \right)}.$$

- (j) The t -value for the regression coefficient, $t(b)$, and the t -value for the regression constant, $t(a)$:

$$t(b) = \frac{b}{se(b)}; \quad t(a) = \frac{a}{se(a)}.$$

4 References

Draper N R and Smith H (1985) *Applied Regression Analysis* (2nd Edition) Wiley

5 Parameters

- | | | |
|----|---|--|
| 1: | N – INTEGER | <i>Input</i> |
| | <i>On entry:</i> the number, n , of pairs of observations. | |
| | <i>Constraint:</i> $N > 2$. | |
| 2: | X(N) – real array | <i>Input</i> |
| | <i>On entry:</i> X(i) must contain x_i , for $i = 1, 2, \dots, n$. | |
| 3: | Y(N) – real array | <i>Input</i> |
| | <i>On entry:</i> Y(i) must contain y_i , for $i = 1, 2, \dots, n$. | |
| 4: | RESULT(20) – real array | <i>Output</i> |
| | <i>On exit:</i> the following information: | |
| | RESULT(1) | \bar{x} , the mean value of the independent variable, x ; |
| | RESULT(2) | \bar{y} , the mean value of the dependent variable, y ; |
| | RESULT(3) | s_x the standard deviation of the independent variable, x ; |
| | RESULT(4) | s_y the standard deviation of the dependent variable, y ; |
| | RESULT(5) | r , the Pearson product-moment correlation between the independent variable x and the dependent variable y ; |

RESULT(6) b , the regression coefficient;
 RESULT(7) a , the regression constant;
 RESULT(8) $se(b)$, the standard error of the regression coefficient;
 RESULT(9) $se(a)$, the standard error of the regression constant;
 RESULT(10) $t(b)$, the t -value for the regression coefficient;
 RESULT(11) $t(a)$, the t -value for the regression constant;
 RESULT(12) SSR, the sum of squares attributable to the regression;
 RESULT(13) DFR, the degrees of freedom attributable to the regression;
 RESULT(14) MSR, the mean square attributable to the regression;
 RESULT(15) F, the F-value for the analysis of variance;
 RESULT(16) SSD, the sum of squares of deviations about the regression;
 RESULT(17) DFD, the degrees of freedom of deviations about the regression;
 RESULT(18) MSD, the mean square of deviations about the regression;
 RESULT(19) SST, the total sum of squares;
 RESULT(20) DFT, the total degrees of freedom.

5: IFAIL – INTEGER

Input/Output

On entry: IFAIL must be set to 0, -1 or 1. Users who are unfamiliar with this parameter should refer to Chapter P01 for details.

On exit: IFAIL = 0 unless the routine detects an error (see Section 6).

For environments where it might be inappropriate to halt program execution when an error is detected, the value -1 or 1 is recommended. If the output of error messages is undesirable, then the value 1 is recommended. Otherwise, for users not familiar with this parameter the recommended value is 0. **When the value -1 or 1 is used it is essential to test the value of IFAIL on exit.**

6 Error Indicators and Warnings

If on entry IFAIL = 0 or -1 , explanatory error messages are output on the current error message unit (as defined by X04AAF).

Errors or warnings detected by the routine:

IFAIL = 1

On entry, $N \leq 2$.

IFAIL = 2

On entry, all N values of at least one of the variables x and y are identical.

7 Accuracy

The routine does not use *additional precision* arithmetic for the accumulation of scalar products, so there may be a loss of significant figures for large n .

If, in calculating F , $t(a)$ or $t(b)$ (see Section 3), the numbers involved are such that the result would be outside the range of numbers which can be stored by the machine, then the answer is set to the largest quantity which can be stored as a *real* variable, by means of a call to X02ALF.

8 Further Comments

The time taken by the routine depends on n .

The routine uses a two-pass algorithm.

9 Example

The example program reads in eight observations on each of two variables, and then performs a simple linear regression with the first variable as the independent variable, and the second variable as the dependent variable. Finally the results are printed.

9.1 Program Text

Note: the listing of the example program presented below uses *bold italicised* terms to denote precision-dependent details. Please read the Users' Note for your implementation to check the interpretation of these terms. As explained in the Essential Introduction to this manual, the results produced may not be identical for all implementations.

```

*      G02CAF Example Program Text
*      Mark 14 Revised.  NAG Copyright 1989.
*      .. Parameters ..
INTEGER          N
PARAMETER       (N=8)
INTEGER          NIN, NOUT
PARAMETER       (NIN=5,NOUT=6)
*      .. Local Scalars ..
INTEGER          I, IFAIL
*      .. Local Arrays ..
real           RESULT(20), X(N), Y(N)
*      .. External Subroutines ..
EXTERNAL        G02CAF
*      .. Executable Statements ..
WRITE (NOUT,*) 'G02CAF Example Program Results'
Skip heading in data file
READ (NIN,*)
READ (NIN,*) (X(I),Y(I),I=1,N)
WRITE (NOUT,*)
WRITE (NOUT,*) ' Case      Independent      Dependent'
WRITE (NOUT,*) 'number      variable        variable'
WRITE (NOUT,*)
WRITE (NOUT,99999) (I,X(I),Y(I),I=1,N)
WRITE (NOUT,*)
IFAIL = 1

*
CALL G02CAF(N,X,Y,RESULT,IFAIL)

*
IF (IFAIL.NE.0) THEN
  WRITE (NOUT,99998) 'Routine fails, IFAIL =', IFAIL
ELSE
  WRITE (NOUT,99997)
+   'Mean of independent variable          = ', RESULT(1)
  WRITE (NOUT,99997)
+   'Mean of dependent variable           = ', RESULT(2)
  WRITE (NOUT,99997)
+   'Standard deviation of independent variable = ', RESULT(3)
  WRITE (NOUT,99997)
+   'Standard deviation of dependent variable = ', RESULT(4)
  WRITE (NOUT,99997)
+   'Correlation coefficient                = ', RESULT(5)
  WRITE (NOUT,*)
  WRITE (NOUT,99997)
+   'Regression coefficient                 = ', RESULT(6)
  WRITE (NOUT,99997)
+   'Standard error of coefficient          = ', RESULT(8)
  WRITE (NOUT,99997)
+   't-value for coefficient                = ', RESULT(10)
  WRITE (NOUT,*)
  WRITE (NOUT,99997)
+   'Regression constant                   = ', RESULT(7)
  WRITE (NOUT,99997)
+   'Standard error of constant            = ', RESULT(9)
  WRITE (NOUT,99997)
+   't-value for constant                   = ', RESULT(11)
  WRITE (NOUT,*)
  WRITE (NOUT,*) 'Analysis of regression table :-'
  WRITE (NOUT,*)

```

```

        WRITE (NOUT,*)
+       Source          Sum of squares  D.F.      Mean square      F-val
+ue'
        WRITE (NOUT,*)
        WRITE (NOUT,99996) 'Due to regression', (RESULT(I),I=12,15)
        WRITE (NOUT,99996) 'About regression', (RESULT(I),I=16,18)
        WRITE (NOUT,99996) 'Total          ', (RESULT(I),I=19,20)
    END IF
    STOP
*
99999 FORMAT (1X,I4,2F15.4)
99998 FORMAT (1X,A,I2)
99997 FORMAT (1X,A,F8.4)
99996 FORMAT (1X,A,F14.4,F8.0,2F14.4)
    END

```

9.2 Program Data

G02CAF Example Program Data

1.0	20.0
0.0	15.5
4.0	28.3
7.5	45.0
2.5	24.5
0.0	10.0
10.0	99.0
5.0	31.2

9.3 Program Results

G02CAF Example Program Results

Case number	Independent variable	Dependent variable
1	1.0000	20.0000
2	0.0000	15.5000
3	4.0000	28.3000
4	7.5000	45.0000
5	2.5000	24.5000
6	0.0000	10.0000
7	10.0000	99.0000
8	5.0000	31.2000

Mean of independent variable	=	3.7500
Mean of dependent variable	=	34.1875
Standard deviation of independent variable	=	3.6253
Standard deviation of dependent variable	=	28.2604
Correlation coefficient	=	0.9096

Regression coefficient	=	7.0905
Standard error of coefficient	=	1.3224
t-value for coefficient	=	5.3620

Regression constant	=	7.5982
Standard error of constant	=	6.6858
t-value for constant	=	1.1365

Analysis of regression table :-

Source	Sum of squares	D.F.	Mean square	F-value
Due to regression	4625.3033	1.	4625.3033	28.7511
About regression	965.2454	6.	160.8742	
Total	5590.5488	7.		
