```
/*******************************/
/************第十一章***********/
/****例11-1, 相关系数 95%置信区间**********/
data all 1;
 input x y;
 cards;
0
      14.15
0
      11.13
0
      7.25
0
      5.19
0
      4.15
      3.29
0
      2.26
      0.01
28.76 3.27
48.54 3.34
57.94 4.28
69.18 7.2
225.41 14.16
187.89 7.2
74.78 9.27
74.67 14.1
86.09 9.26
75.89 2.2
116.33 5.27
128.58 5.26
178.42 9.19
177.38 13.24
204.63 16.15
215.99 14.16
206.9 0.03
247.29 5.17
289.54 11.18
306.31 19.1
327.23 11.15
358.32 11.13
389.22 19.12
419.35 20.05
426.85 21.33
426.9 19.18
458.04 17.09
468.34 20.01
577.52 24.24
588.95 19.06
run;
proc corr data=a11 1 outp=corr;
 var x y;
run;
data corr ci;
 set corr (rename=(x=corr) drop=y name);
```

```
retain n;
 if _type_='N' then n=corr;
if _type ='CORR'and corr ^:
     _type_='CORR'and corr ^= 1;
 fishersz=0.5*(log(1+corr)-log(1-corr)); *Fisher Z transformation;
 sigmaz=1/sqrt(n-3);
 *variance;
 195=fishersz-1.96*sigmaz;
 *\alpha=0.05, i.e. at 95% level;
 u95=fishersz+1.96*sigmaz;
 195 = (\exp(2*195) - 1) / (\exp(2*195) + 1);
 u95 = (exp(2*u95) - 1) / (exp(2*u95) + 1);
proc print;
run;
/***例11-1续,见例11-1*********/
/****例11-2, 回归系数 95%置信区间*********/
proc reg data=a11 1;
 model y = x/clb;
run;
/***例11-2续,见例11-2**********/
```