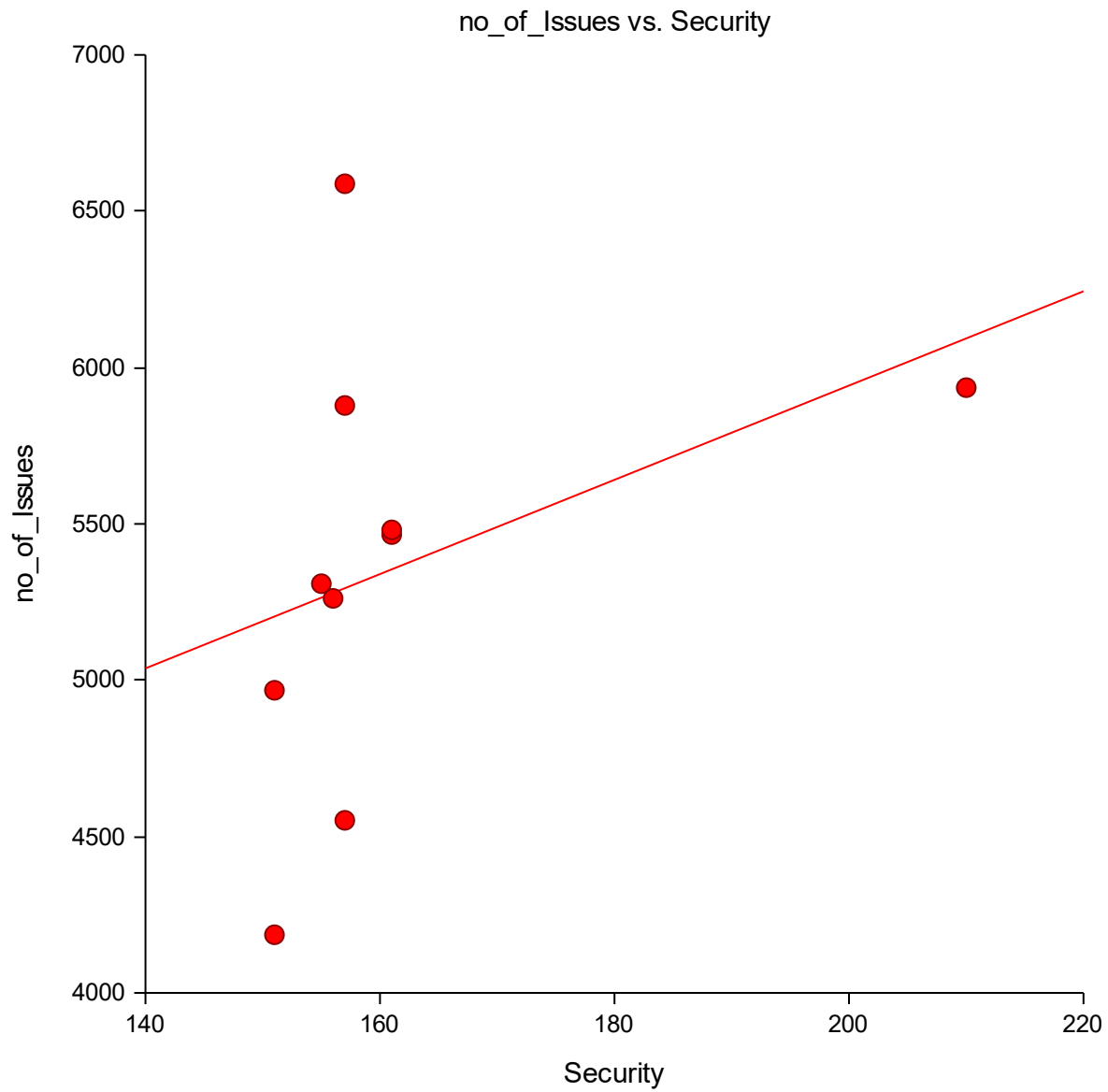


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Linear Regression Report

Dataset Untitled
Y = no_of_Issues X = Security

Linear Regression Plot Section



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Linear Regression Report

Dataset Untitled
Y = no_of_Issues X = Security

Run Summary Section

Parameter	Value	Parameter	Value
Dependent Variable	no_of_Issues	Rows Processed	10
Independent Variable	Security	Rows Used in Estimation	10
Frequency Variable	None	Rows with X Missing	0
Weight Variable	None	Rows with Freq Missing	0
Intercept	2920.0823	Rows Prediction Only	0
Slope	15.1152	Sum of Frequencies	10
R-Squared	0.1427	Sum of Weights	10.0000
Correlation	0.3778	Coefficient of Variation	0.1270
Mean Square Error	464200.5	Square Root of MSE	681.3226

Summary Statement

The equation of the straight line relating no_of_Issues and Security is estimated as:
 $\text{no_of_Issues} = (2920.0823) + (15.1152) \text{ Security}$ using the 10 observations in this dataset. The y-intercept, the estimated value of no_of_Issues when Security is zero, is 2920.0823 with a standard error of 2127.3405. The slope, the estimated change in no_of_Issues per unit change in Security, is 15.1152 with a standard error of 13.0965. The value of R-Squared, the proportion of the variation in no_of_Issues that can be accounted for by variation in Security, is 0.1427. The correlation between no_of_Issues and Security is 0.3778.

A significance test that the slope is zero resulted in a t-value of 1.1541. The significance level of this t-test is 0.2818. Since $0.2818 > 0.0500$, the hypothesis that the slope is zero is not rejected.

The estimated slope is 15.1152. The lower limit of the 95% confidence interval for the slope is -15.0855 and the upper limit is 45.3159. The estimated intercept is 2920.0823. The lower limit of the 95% confidence interval for the intercept is -1985.5737 and the upper limit is 7825.7384.

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Linear Regression Report

Dataset Untitled
 Y = no_of_Issues X = Security

Regression Estimation Section

Parameter	Intercept B(0)	Slope B(1)
Regression Coefficients	2920.0823	15.1152
Lower 95% Confidence Limit	-1985.5737	-15.0855
Upper 95% Confidence Limit	7825.7384	45.3159
Standard Error	2127.3405	13.0965
Standardized Coefficient	0.0000	0.3778
T Value	1.3726	1.1541
Prob Level (T Test)	0.2071	0.2818
Reject H0 (Alpha = 0.0500)	No	No
Power (Alpha = 0.0500)	0.2279	0.1750
Regression of Y on X	2920.0823	15.1152
Inverse Regression from X on Y	-11749.9423	105.8951
Orthogonal Regression of Y and X	-11740.7780	105.8384

Notes:

The above report shows the least-squares estimates of the intercept and slope followed by the corresponding standard errors, confidence intervals, and hypothesis tests. Note that these results are based on several assumptions that should be validated before they are used.

Estimated Model

$(2920.08232338162) + (15.1152083949155) * (\text{Security})$

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Linear Regression Report

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Correlation and R-Squared Section

Parameter	Pearson Correlation Coefficient	R-Squared	Spearman Rank Correlation Coefficient
Estimated Value	0.3778	0.1427	0.6791
Lower 95% Conf. Limit (r dist'n)	-0.3137		
Upper 95% Conf. Limit (r dist'n)	0.7906		
Lower 95% Conf. Limit (Fisher's z)	-0.3304		0.0865
Upper 95% Conf. Limit (Fisher's z)	0.8138		0.9168
Adjusted (Rbar)		0.0356	
T-Value for H0: Rho = 0	1.1541	1.1541	2.6169
Prob Level for H0: Rho = 0	0.2818	0.2818	0.0308

Notes:

The confidence interval for the Pearson correlation assumes that X and Y follow the bivariate normal distribution. This is a different assumption from linear regression which assumes that X is fixed and Y is normally distributed.

Two confidence intervals are given. The first is based on the exact distribution of Pearson's correlation. The second is based on Fisher's z transformation which approximates the exact distribution using the normal distribution. Why are both provided? Because most books only mention Fisher's approximate method, it will often be needed to do homework. However, the exact methods should be used whenever possible.

The confidence limits can be used to test hypotheses about the correlation. To test the hypothesis that rho is a specific value, say r_0 , check to see if r_0 is between the confidence limits. If it is, the null hypothesis that $\rho = r_0$ is not rejected. If r_0 is outside the limits, the null hypothesis is rejected.

Spearman's Rank correlation is calculated by replacing the original data with their ranks. This correlation is used when some of the assumptions may be invalid.

Summary Matrices

Index	X'X 0	X'X 1	X'Y 2	X'X Inverse 0	X'X Inverse 1
0	10	1616	53627	9.749187	-0.05971032
1	1616	263852	8707031	-0.05971032	0.0003694945
2 (Y'Y)			2.919174E+08		
Determinant		27064			3.694945E-05

Variance - Covariance Matrix of Regression Coefficients

Index	VC(b) 0	VC(b) 1
0	4525578	-27717.56
1	-27717.56	171.5196

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Linear Regression Report

Dataset Untitled
Y = no_of_Issues X = Security

Tests of Assumptions Section

Assumption/Test	Test Value	Prob Level	Is the Assumption Reasonable at the 0.2000 Level of Significance?
Residuals follow Normal Distribution?			
Shapiro Wilk	0.9476	0.639688	Yes
Anderson Darling	0.3792	0.405168	Yes
D'Agostino Skewness	0.7085	0.478609	Yes
D'Agostino Kurtosis	0.9942	0.320146	Yes
D'Agostino Omnibus	1.4904	0.474644	Yes
Constant Residual Variance?			
Modified Levene Test	0.3968	0.546333	Yes
Relationship is a Straight Line?			
Lack of Linear Fit F(4, 4) Test	0.5206	0.728611	Yes

No Serial Correlation?

Evaluate the Serial-Correlation report and the Durbin-Watson test if you have equal-spaced, time series data.

Notes:

A 'Yes' means there is not enough evidence to make this assumption seem unreasonable. This lack of evidence may be because the sample size is too small, the assumptions of the test itself are not met, or the assumption is valid.

A 'No' means the that the assumption is not reasonable. However, since these tests are related to sample size, you should assess the role of sample size in the tests by also evaluating the appropriate plots and graphs. A large dataset (say $N > 500$) will often fail at least one of the normality tests because it is hard to find a large dataset that is perfectly normal.

Normality and Constant Residual Variance:

Possible remedies for the failure of these assumptions include using a transformation of Y such as the log or square root, correcting data-recording errors found by looking into outliers, adding additional independent variables, using robust regression, or using bootstrap methods.

Straight-Line:

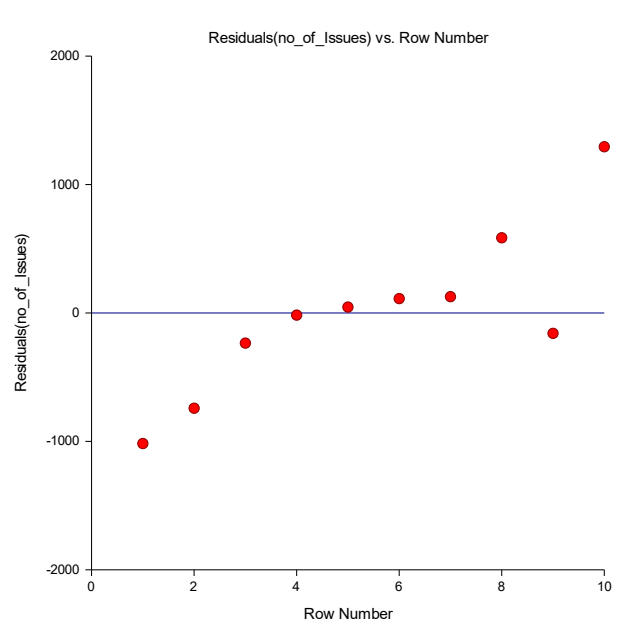
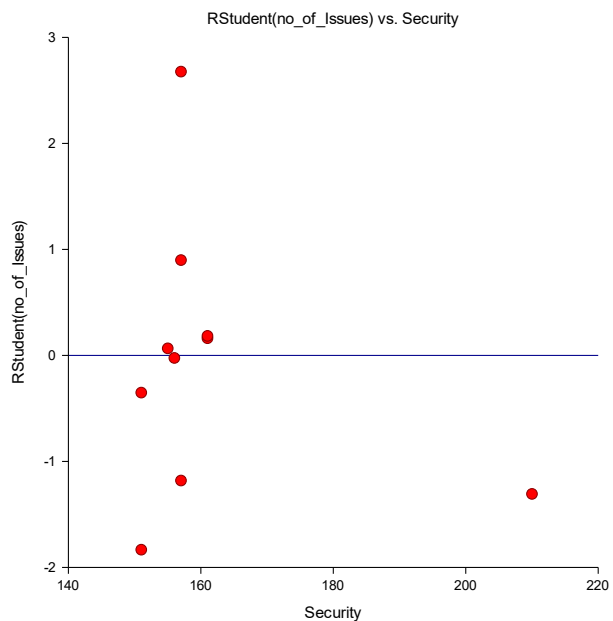
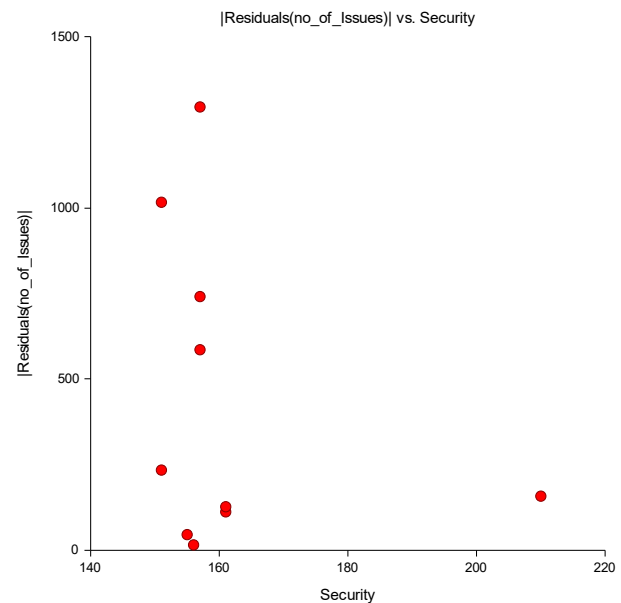
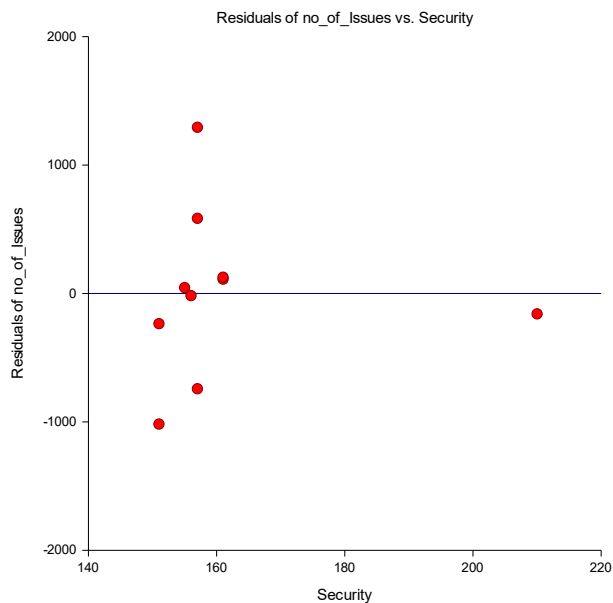
Possible remedies for the failure of this assumption include using nonlinear regression or polynomial regression.

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Linear Regression Report

Dataset Untitled
Y = no_of_Issues X = Security

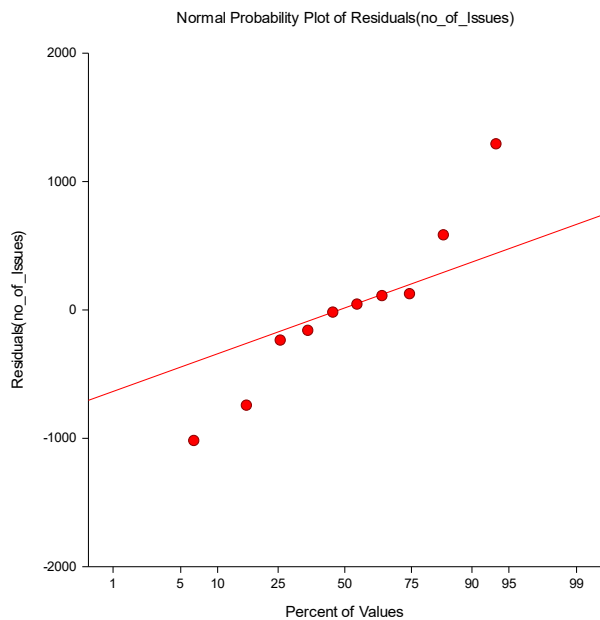
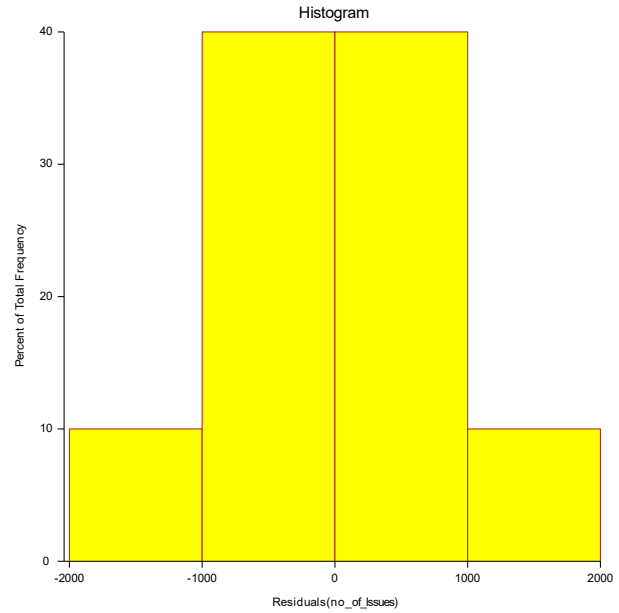
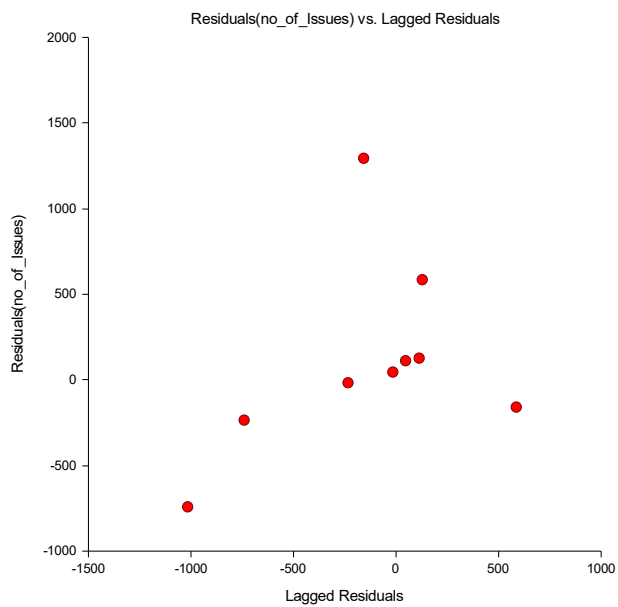
Residual Plots Section



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Linear Regression Report

Dataset Untitled
Y = no_of_Issues X = Security



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Linear Regression Report

Dataset Untitled
 Y = no_of_Issues X = Security

Procedure Input Settings

Autosaved Template File

C:\Users\KASATLA\Documents\NCSS 12\Procedure Templates\Autosave\Linear Regression and Correlation - Autosaved 2018_3_30-0_13_3.t153

Variables Tab

```
-- Variables -----
Y: Dependent Variable(s):      no_of_Issues
X: Independent Variable:       Security
Frequency Variable:            <Empty>
Weight Variable:               <Empty>

-- Model Specification -----
Remove Intercept                Unchecked

-- Resampling (Increases computation time) -----
Calculate Bootstrap C.I.'s      Unchecked
Run Randomization Tests         Unchecked

-- Alpha Levels -----
Alpha for C.I.'s and Tests:      0.050
Alpha for Assumptions:          0.20
```

Reports Tab

```
-- Select Report / Plot Group -----
Select a Group of Reports and Plots:  Display only those items that are CHECKED BELOW
Show Notes                           Checked
Show All Rows                        Checked

-- Select Reports -----
.. Summaries .....
Run Summary                          Checked
Summary Statement                    Checked
Descriptive Statistics                Unchecked
Correlation and R-Squared             Checked
Summary Matrices                     Checked

.. Estimation .....
Regression Estimation                 Checked

.. ANOVA .....
ANOVA                                Unchecked

.. Assumptions .....
Assumptions                          Checked
  Levene Groups:                      2
Durbin-Watson                        Unchecked
PRESS                                Unchecked
```


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Linear Regression Report

Dataset Untitled
 Y = no_of_Issues X = Security

Procedure Input Settings (Continued)

Reports Tab (Continued)

.. Prediction	
Predict Y at these X values:	<Empty>
Predicted Y - C.L.	Unchecked
Predicted Y - P.L.	Unchecked
.. Row-by-Row Lists	
Original Data	Unchecked
Predicted Y Means	Unchecked
Predicted Y Individuals	Unchecked
Simultaneous Bands	Unchecked
Predicted X Means	Unchecked
Predicted X Individuals	Unchecked
.. Regression Diagnostics	
Residuals	Unchecked
Residual Diagnostics	Unchecked
Leave One Row Out	Unchecked
Outlier Detection Chart	Unchecked
Influence Detection Chart	Unchecked
Outlier-Influence Chart	Unchecked

Report Options Tab

-- Report Options -----	
Precision:	Single
Variable Names:	Names
.. Decimal Places	
Probability:	4
Beta (Coefficients):	4
SE:	4
T:	4
R2:	4
X:	4
Y:	4
Residuals:	4
Std Residuals:	4
Sum Squares:	All
Matrix:	All

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Linear Regression Report

Dataset Untitled
Y = no_of_Issues X = Security

Procedure Input Settings (Continued)

Plots Tab

-- Select Plots -----	
Y vs X	Checked
RStudent vs X	Checked
Histogram	Checked
Residuals vs X	Checked
Residuals vs Row	Checked
Probability Plot	Checked
Residuals vs X	Checked
Serial Correlation	Checked
-- Plot Options -----	
Y vs X Plot Size:	Medium
All Other Plot Sizes:	Small

Resampling Tab

-- Bootstrap Calculation Options -----	
.. Sampling	
Samples (N):	3000
Sampling Method:	Observations
Retries:	50
.. Estimation	
Percentile Type:	Ave X(p[n+1])
C.I. Method:	Reflection
Bootstrap Confidence Coefficients:	0.90 0.95 0.99
-- Randomization Test Options -----	
Monte Carlo Samples:	1000

Storage Tab

-- Data Storage Options -----	
Storage Option:	Do not store data