

```

/* SAS Code for Regression (using BAC data) */

DATA bac;
  input BAC    beers;
  datalines;
.10  5
.03  2
.19  9
.12  8
.04  3
.095 7
.07  3
.06  5
.02  3
.05  5
.07  4
.10  6
.085 5
.09  7
.01  1
.05  4
.    5.5  * See note 5.b.i below for an explanation why this is here;
;
run;

/* Note: PROC REG can be slow to run. Be patient.  */

PROC reg data=bac;

  model bac = beers / clb cli clm; * specify the model as y = x;
                                   *SAS will know to include the intercept term;
run;

```

Notes about this code:

- 1) The slash character (/) in the `model` statement is used to separate options from the model itself
- 2) `clb` requests confidence intervals for the parameter estimates (slope and intercept)
  - a) Appears in the **Parameter Estimates** table
- 3) `cli` requests a prediction interval for each individual predicted value
  - a) Appears in a new table, called **Output Statistics**, in the column **95% CL Predict**
- 4) `clm` requests a confidence interval for the average value of the response
  - a) Appears in a new table, called **Output Statistics**, in the column **95% CL Mean**
- 5) For both `cli` and `clm`, SAS produces one interval for each subject in the dataset
  - a) So these intervals will automatically be provided for each observed value of  $X$
  - b) You can get these intervals for other values by adding new rows to the dataset that include the requested value of  $X$  and have the value of the response variable as missing (denoted with a '.')
  - i) For example: To create a prediction interval for an individual who had consumed 5 and a half beers, put the following at the end of the `datalines` portion of the `DATA` step: `. 5.5`
- 6) For more information see:

[https://support.sas.com/documentation/cdl/en/statug/63033/HTML/default/viewer.htm#statug\\_reg\\_sect013.htm](https://support.sas.com/documentation/cdl/en/statug/63033/HTML/default/viewer.htm#statug_reg_sect013.htm)