

Homework One

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01.11.12

14b.

Jeremy Harper - Problem One (14b) 2
14:29 Wednesday, January 11, 2012

----- group=0 -----

The CORR Procedure

5 Variables: x1 x2 x3 x4 x5

Covariance Matrix, DF = 68

	x1	x2	x3	x4	x5
x1	277.6321398	95.3983802	5.3612106	103.7235720	3.2414749
x2	95.3983802	112.2947485	1.7663768	106.7850298	2.0422677
x3	5.3612106	1.7663768	1.8050298	2.2348167	0.5013640
x4	103.7235720	106.7850298	2.2348167	185.2288150	2.3511168
x5	3.2414749	2.0422677	0.5013640	2.3511168	2.3554646

Simple Statistics

Variable	N	Mean	Std Dev	Sum	Minimum	Maximum
x1	69	37.98551	16.66230	2621	18.00000	79.00000
x2	69	147.28986	10.59692	10163	125.40000	176.80000
x3	69	1.56232	1.34351	107.80000	0	5.60000
x4	69	195.60290	13.60988	13497	169.20000	235.60000
x5	69	1.62029	1.53475	111.80000	0	6.00000

Pearson Correlation Coefficients, N = 69
Prob > |r| under H0: Rho=0

	x1	x2	x3	x4	x5
x1	1.00000	0.54029 <.0001	0.23949 0.0475	0.45739 <.0001	0.12676 0.2993
x2	0.54029 <.0001	1.00000	0.12407 0.3098	0.74042 <.0001	0.12557 0.3039
x3	0.23949 0.0475	0.12407 0.3098	1.00000	0.12222 0.3171	0.24315 0.0441
x4	0.45739 <.0001	0.74042 <.0001	0.12222 0.3171	1.00000	0.11256 0.3571
x5	0.12676 0.2993	0.12557 0.3039	0.24315 0.0441	0.11256 0.3571	1.00000

Jeremy Harper - Problem One (14b) 3
14:29 Wednesday, January 11, 2012

----- group=1 -----

The CORR Procedure

5 Variables: x1 x2 x3 x4 x5

Covariance Matrix, DF = 28

	x1	x2	x3	x4	x5
x1	121.137931	52.795074	-20.219704	68.133498	-29.820197

x2	52.795074	844.680788	244.463153	912.414926	106.764089
x3	-20.219704	244.463153	317.264039	232.365419	297.319212
x4	68.133498	912.414926	232.365419	1180.032217	81.097340
x5	-29.820197	106.764089	297.319212	81.097340	351.047192

Simple Statistics

Variable	N	Mean	Std Dev	Sum	Minimum	Maximum
x1	29	42.06897	11.00627	1220	23.00000	59.00000
x2	29	178.26897	29.06339	5170	134.40000	238.40000
x3	29	12.27586	17.81191	356.00000	0	90.20000
x4	29	236.93103	34.35160	6871	176.80000	328.00000
x5	29	13.08276	18.73625	379.40000	0	83.00000

Pearson Correlation Coefficients, N = 29 Prob > |r| under H0: Rho=0

	x1	x2	x3	x4	x5
x1	1.00000	0.16505 0.3922	-0.10314 0.5944	0.18021 0.3496	-0.14461 0.4542
x2	0.16505 0.3922	1.00000	0.47223 0.0097	0.91390 <.0001	0.19606 0.3080
x3	-0.10314 0.5944	0.47223 0.0097	1.00000	0.37976 0.0422	0.89090 <.0001
x4	0.18021 0.3496	0.91390 <.0001	0.37976 0.0422	1.00000	0.12600 0.5149
x5	-0.14461 0.4542	0.19606 0.3080	0.89090 <.0001	0.12600 0.5149	1.00000

15b.

Jeremy Harper - Problem Two (15b)

4

14:29 Wednesday, January 11, 2012

The CORR Procedure

6 Variables: x1 x2 x3 x4 x5 x6

Covariance Matrix, DF = 97

	x1	x2	x3	x4	x5	x6
x1	4.654750889	0.931345370	0.589699088	0.276915309	1.074885659	0.158150852
x2	0.931345370	0.612821160	0.110933412	0.118469052	0.388886434	-0.024851988
x3	0.589699088	0.110933412	0.571428861	0.087004959	0.347989910	0.110131391
x4	0.276915309	0.118469052	0.087004959	0.110409072	0.217405649	0.021814433
x5	1.074885659	0.388886434	0.347989910	0.217405649	0.862172372	-0.008817694
x6	0.158150852	-0.024851988	0.110131391	0.021814433	-0.008817694	0.861455923

Simple Statistics

Variable	N	Mean	Std Dev	Sum	Minimum	Maximum
x1	98	3.54235	2.15749	347.15000	0	10.46100
x2	98	1.80936	0.78283	177.31700	0.94100	4.00000
x3	98	2.13760	0.75593	209.48500	0.66600	4.00000
x4	98	2.20900	0.33228	216.48200	1.28600	2.93700
x5	98	2.57483	0.92853	252.33300	1.00000	5.00000
x6	98	1.27551	0.92815	125.00000	0	3.00000

Pearson Correlation Coefficients, N = 98 Prob > |r| under H0: Rho=0

x1	x2	x3	x4	x5	x6
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x1	1.00000	0.55144 <.0001	0.36158 0.0003	0.38627 <.0001	0.53656 <.0001	0.07898 0.4395
x2	0.55144 <.0001	1.00000	0.18746 0.0645	0.45544 <.0001	0.53501 <.0001	-0.03420 0.7381
x3	0.36158 0.0003	0.18746 0.0645	1.00000	0.34639 0.0005	0.49578 <.0001	0.15697 0.1227
x4	0.38627 <.0001	0.45544 <.0001	0.34639 0.0005	1.00000	0.70465 <.0001	0.07073 0.4889
x5	0.53656 <.0001	0.53501 <.0001	0.49578 <.0001	0.70465 <.0001	1.00000	-0.01023 0.9204
x6	0.07898 0.4395	-0.03420 0.7381	0.15697 0.1227	0.07073 0.4889	-0.01023 0.9204	1.00000

15b. All variables are positively correlated, except x6 (skin reaction) with all other variables.