Wednesday, March 23, 2016 12:45:27 PM 1

The MEANS Procedure

Variable	Mean
Afarm	6999.36
Bfarm	7683.66
Cfarm	7909.71

The ANOVA Procedure

Class Level Information					
Class Levels Values					
farm	3	Andrews Bailey Carter			

Number of Observations Read	300
Number of Observations Used	300

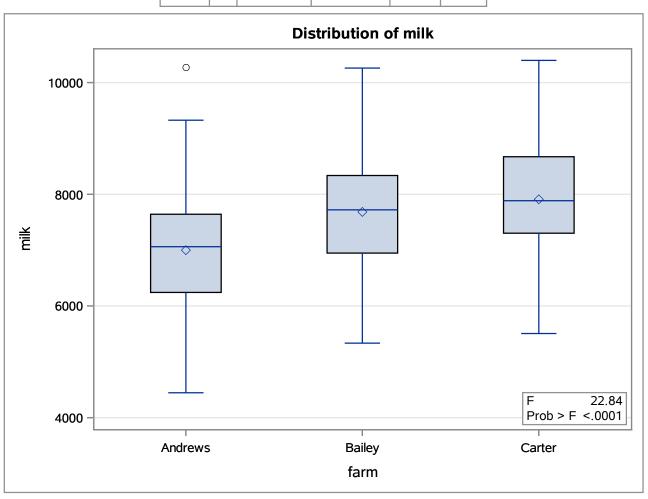
The ANOVA Procedure

Dependent Variable: milk

Source	DF	Sum of Squares	Mean Square	F Value	Pr > F
Model	2	44936638.8	22468319.4	22.84	<.0001
Error	297	292179684.2	983770.0		
Corrected Total	299	337116323.0			

R-Square	Coeff Var	Root MSE	milk Mean
0.133297	13.17041	991.8518	7530.910

Source	DF	Anova SS	Mean Square	F Value	Pr > F
farm	2	44936638.79	22468319.40	22.84	<.0001



The GLM Procedure

Class Level Information					
Class Levels Values					
farm	3	Andrews Bailey Carter			

Number of Observations Read	300
Number of Observations Used	300

The GLM Procedure

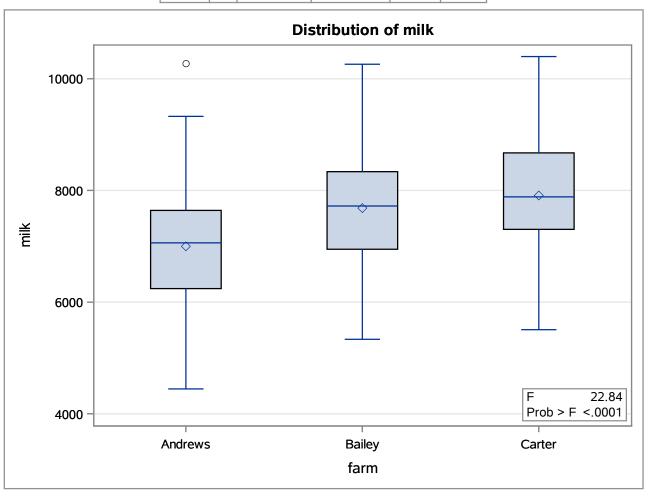
Dependent Variable: milk

Source	DF	Sum of Squares	Mean Square	F Value	Pr > F
Model	2	44936638.8	22468319.4	22.84	<.0001
Error	297	292179684.2	983770.0		
Corrected Total	299	337116323.0			

R-Square	Coeff Var	Root MSE	milk Mean
0.133297	13.17041	991.8518	7530.910

Source	DF	Type I SS	Mean Square	F Value	Pr > F
farm	2	44936638.79	22468319.40	22.84	<.0001

Source	DF	Type III SS	Mean Square	F Value	Pr > F
farm	2	44936638.79	22468319.40	22.84	<.0001



The UNIVARIATE Procedure Variable: i

Moments				
	1710	ments		
N	1000	Sum Weights	1000	
Mean	500.5	Sum Observations	500500	
Std Deviation	288.819436	Variance	83416.6667	
Skewness	0	Kurtosis	-1.2	
Uncorrected SS	333833500	Corrected SS	83333250	
Coeff Variation	57.706181	Std Error Mean	9.13327251	

	Basic Statistical Measures				
Location Variability					
Mean	500.5000	Std Deviation	288.81944		
Median	500.5000	Variance	83417		
Mode		Range	999.00000		
		Interquartile Range	500.00000		

Tests for Location: Mu0=0				
Test	Statistic p Value			
Student's t	t 54.79964		Pr > t	<.0001
Sign	М	500	Pr >= M	<.0001
Signed Rank	s	250250	Pr >= S	<.0001

Quantiles (Definition 5)		
Level	Quantile	
100% Max	1000.0	
99%	990.5	
95%	950.5	
90%	900.5	
75% Q3	750.5	
50% Median	500.5	
25% Q1	250.5	
10%	100.5	
5%	50.5	
1%	10.5	
0% Min	1.0	

The UNIVARIATE Procedure Variable: i

Extreme Observations				
Lowest Highest				
Value	Obs	Value	Obs	
1	1	996	996	
2	2	997	997	
3	3	998	998	
4	4	999	999	
5	5	1000	1000	

The UNIVARIATE Procedure Variable: x1

Moments				
N	1000	Sum Weights	1000	
Mean	0.49771572	Sum Observations	497.715718	
Std Deviation	0.29140022	Variance	0.08491409	
Skewness	0.02814439	Kurtosis	-1.1867866	
Uncorrected SS	332.550113	Corrected SS	84.8291766	
Coeff Variation	58.5475229	Std Error Mean	0.00921488	

	Basic Statistical Measures				
Location Variability					
Mean	0.497716	Std Deviation	0.29140		
Median	0.491302	Variance	0.08491		
Mode		Range	0.99898		
		Interquartile Range	0.50065		

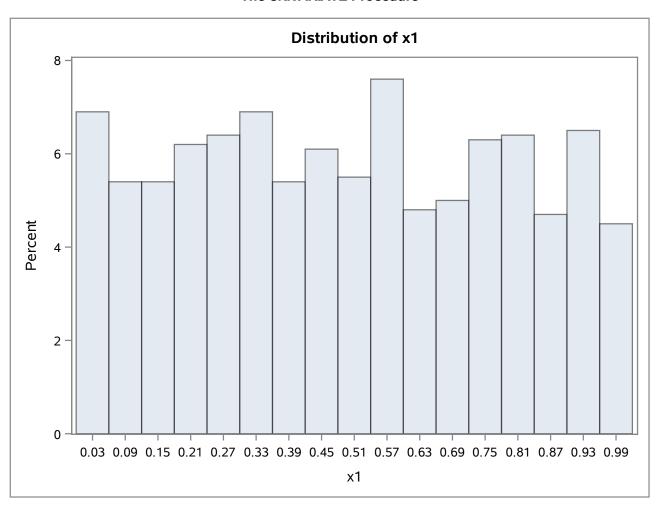
Tests for Location: Mu0=0					
Test	Statistic p Value				
Student's t	t 54.01215 Pr > t 		Pr > t	<.0001	
Sign	М	500	Pr >= M	<.0001	
Signed Rank	s	250250	Pr >= S	<.0001	

Quantiles (Definition 5)		
Level	Quantile	
100% Max	0.999477837	
99%	0.992517911	
95%	0.955291928	
90%	0.908554663	
75% Q3	0.755835464	
50% Median	0.491302323	
25% Q1	0.255183429	
10%	0.086531033	
5%	0.044985343	
1%	0.008307807	
0% Min	0.000494724	

The UNIVARIATE Procedure Variable: x1

Extreme Observations				
Lowest	Highe	st		
Value	Obs	Value	Obs	
0.000494724	828	0.996426	760	
0.001378515	520	0.997883	687	
0.002927703	732	0.998446	48	
0.003269936	428	0.999214	158	
0.006201511	86	0.999478	959	

The UNIVARIATE Procedure



The UNIVARIATE Procedure Variable: x2

Moments				
N	1000	Sum Weights	1000	
Mean	65.5352582	Sum Observations	65535.2582	
Std Deviation	20.1339301	Variance	405.375141	
Skewness	-0.0542508	Kurtosis	-1.1802816	
Uncorrected SS	4699839.83	Corrected SS	404969.765	
Coeff Variation	30.722287	Std Error Mean	0.63669077	

	Basic Statistical Measures				
Location Variability					
Mean	65.53526	Std Deviation	20.13393		
Median	66.22523	Variance	405.37514		
Mode		Range	69.89568		
		Interquartile Range	34.38882		

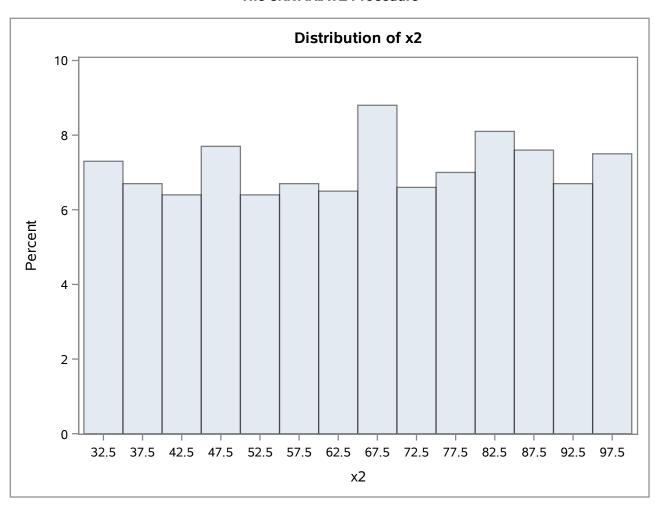
Tests for Location: Mu0=0				
Test	Statistic		p Val	lue
Student's t	t	102.9311	Pr > t	<.0001
Sign	М	500	Pr >= M	<.0001
Signed Rank	s	250250	Pr >= S	<.0001

Quantiles (Definition 5)		
Level	Quantile	
100% Max	99.9136	
99%	99.2604	
95%	96.8647	
90%	92.7960	
75% Q3	83.0793	
50% Median	66.2252	
25% Q1	48.6905	
10%	37.2497	
5%	33.3307	
1%	30.8321	
0% Min	30.0179	

The UNIVARIATE Procedure Variable: x2

Extreme Observations				
Lowe	Lowest		est	
Value	Obs	Value	Obs	
30.0179	382	99.6012	215	
30.1320	759	99.6436	663	
30.3231	84	99.6885	198	
30.5172	969	99.8700	600	
30.5259	154	99.9136	704	

The UNIVARIATE Procedure



The UNIVARIATE Procedure Variable: u

Moments				
N	1000	Sum Weights	1000	
Mean	0.50601997	Sum Observations	506.019967	
Std Deviation	0.28561453	Variance	0.08157566	
Skewness	-0.0021395	Kurtosis	-1.2007766	
Uncorrected SS	337.550292	Corrected SS	81.4940849	
Coeff Variation	56.4433323	Std Error Mean	0.00903192	

	Basic Statistical Measures			
Location		Variability		
Mean	0.506020	Std Deviation	0.28561	
Median	0.517511	Variance	0.08158	
Mode		Range	0.99603	
		Interquartile Range	0.49182	

Tests for Location: Mu0=0				
Test	St	atistic	p Val	lue
Student's t	t 56.02571		Pr > t	<.0001
Sign	М	500	Pr >= M	<.0001
Signed Rank	s	250250	Pr >= S	<.0001

Quantiles (Definition 5)		
Level	Quantile	
100% Max	0.99934577	
99%	0.99067734	
95%	0.94886888	
90%	0.90434815	
75% Q3	0.75370948	
50% Median	0.51751077	
25% Q1	0.26189177	
10%	0.11289735	
5%	0.06402621	
1%	0.01356232	
0% Min	0.00331398	

The UNIVARIATE Procedure Variable: u

Extreme Observations					
Lowest	:	Highe	st		
Value	Obs	Value	Obs		
0.00331398	155	0.996536	561		
0.00338431	82	0.996775	811		
0.00568983	710	0.996985	556		
0.00661824	673	0.997022	983		
0.00927767	136	0.999346	428		

The UNIVARIATE Procedure Variable: I_b

Moments				
N	1000	Sum Weights	1000	
Mean	0.356	Sum Observations	356	
Std Deviation	0.47905479	Variance	0.22949349	
Skewness	0.60238862	Kurtosis	-1.6404128	
Uncorrected SS	356	Corrected SS	229.264	
Coeff Variation	134.565953	Std Error Mean	0.01514904	

	Basic Statistical Measures			
Location		Variability		
Mean	0.356000	Std Deviation	0.47905	
Median	0.000000	Variance	0.22949	
Mode	0.000000	Range	1.00000	
		Interquartile Range	1.00000	

Tests for Location: Mu0=0				
Test	St	atistic	p Val	lue
Student's t	t 23.49983		Pr > t	<.0001
Sign	М	178	Pr >= M	<.0001
Signed Rank	s	31773	Pr >= S	<.0001

Quantiles (Definition 5)	
Level	Quantile
100% Max	1
99%	1
95%	1
90%	1
75% Q3	1
50% Median	0
25% Q1	0
10%	0
5%	0
1%	0
0% Min	0

The UNIVARIATE Procedure Variable: I_b

Extreme Observations				
Low	est	High	est	
Value	Obs	Value	Obs	
0	998	1	992	
0	996	1	995	
0	994	1	997	
0	993	1	999	
0	987	1	1000	

The UNIVARIATE Procedure Variable: I_c

Moments				
N	1000	Sum Weights	1000	
Mean	0.155	Sum Observations	155	
Std Deviation	0.36208577	Variance	0.13110611	
Skewness	1.90944472	Kurtosis	1.64927369	
Uncorrected SS	155	Corrected SS	130.975	
Coeff Variation	233.603724	Std Error Mean	0.01145016	

Basic Statistical Measures			
Location Variability			
Mean	0.155000	Std Deviation	0.36209
Median	0.000000	Variance	0.13111
Mode	0.000000	Range	1.00000
		Interquartile Range	0

Tests for Location: Mu0=0					
Test	Statistic p Value				
Student's t	t	13.53693	Pr > t	<.0001	
Sign	М	77.5	Pr >= M	<.0001	
Signed Rank	s	6045	Pr >= S	<.0001	

Quantiles (Definition 5)	
Level	Quantile
100% Max	1
99%	1
95%	1
90%	1
75% Q3	0
50% Median	0
25% Q1	0
10%	0
5%	0
1%	0
0% Min	0

The UNIVARIATE Procedure Variable: I_c

Extreme Observations			
Low	est	High	est
Value	Obs	Value	Obs
0	1000	1	955
0	999	1	960
0	998	1	979
0	997	1	981
0	996	1	983

The UNIVARIATE Procedure Variable: eps

Moments				
N	1000	Sum Weights	1000	
Mean	0.05924359	Sum Observations	59.243589	
Std Deviation	1.02486108	Variance	1.05034023	
Skewness	-0.1717451	Kurtosis	0.10258259	
Uncorrected SS	1052.79969	Corrected SS	1049.28989	
Coeff Variation	1729.91052	Std Error Mean	0.03240895	

	Basic Statistical Measures			
Location Variability				
Mean	0.059244	Std Deviation	1.02486	
Median	0.043250	Variance	1.05034	
Mode		Range	7.24362	
		Interquartile Range	1.42132	

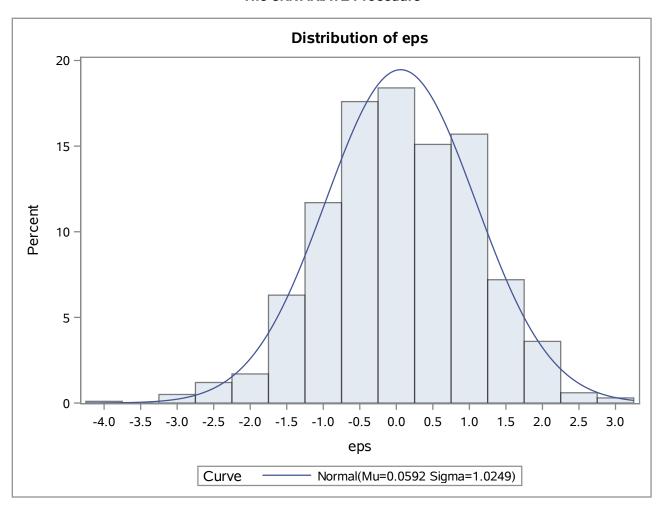
Tests for Location: Mu0=0					
Test	Statistic p Value				
Student's t	t	1.828001	Pr > t	0.0678	
Sign	М	17	Pr >= M	0.2967	
Signed Rank	s	19216	Pr >= S	0.0354	

Quantiles (Definition 5)		
Level	Quantile	
100% Max	3.0990968	
99%	2.2041591	
95%	1.7150888	
90%	1.3489225	
75% Q3	0.8070940	
50% Median	0.0432501	
25% Q1	-0.6142245	
10%	-1.2260246	
5%	-1.5822420	
1%	-2.5658339	
0% Min	-4.1445280	

The UNIVARIATE Procedure Variable: eps

Extreme Observations				
Lowe	st	Highest		
Value	Obs	Value	Obs	
-4.14453	707	2.41116	338	
-3.19043	546	2.53142	149	
-2.97127	751	2.95218	375	
-2.90629	371	2.96321	693	
-2.81298	220	3.09910	556	

The UNIVARIATE Procedure



The UNIVARIATE Procedure Fitted Normal Distribution for eps

Parameters for Normal Distribution			
Parameter Symbol Estimate			
Mean	Mu	0.059244	
Std Dev	Sigma	1.024861	

Goodness-of-Fit Tests for Normal Distribution				
Test	Statistic p Value			
Kolmogorov-Smirnov	D	0.02530626	Pr > D	0.121
Cramer-von Mises	W-Sq	0.06996860	Pr > W-Sq	>0.250
Anderson-Darling	A-Sq	0.51795828	Pr > A-Sq	0.197

Quantiles for Normal Distribution			
	Qua	ntile	
Percent	Observed	Estimated	
1.0	-2.56583	-2.32494	
5.0	-1.58224	-1.62650	
10.0	-1.22602	-1.25417	
25.0	-0.61422	-0.63201	
50.0	0.04325	0.05924	
75.0	0.80709	0.75050	
90.0	1.34892	1.37266	
95.0	1.71509	1.74499	
99.0	2.20416	2.44343	

The UNIVARIATE Procedure Variable: y

Moments				
N	1000	Sum Weights	1000	
Mean	1497.53375	Sum Observations	1497533.75	
Std Deviation	725.12772	Variance	525810.211	
Skewness	0.32608296	Kurtosis	-1.0386698	
Uncorrected SS	2767891743	Corrected SS	525284400	
Coeff Variation	48.4214609	Std Error Mean	22.9305519	

Basic Statistical Measures			
Location Variability			
Mean	1497.534	Std Deviation	725.12772
Median	1406.060	Variance	525810
Mode		Range	2771
		Interquartile Range	1221

Tests for Location: Mu0=0				
Test	Statistic p Value			
Student's t	t	65.30736	Pr > t	<.0001
Sign	М	500	Pr >= M	<.0001
Signed Rank	s	250250	Pr >= S	<.0001

Quantiles (Definition 5)		
Level	Quantile	
100% Max	3151.719	
99%	3031.263	
95%	2729.674	
90%	2560.708	
75% Q3	2085.413	
50% Median	1406.060	
25% Q1	864.897	
10%	583.726	
5%	516.236	
1%	423.931	
0% Min	380.463	

The UNIVARIATE Procedure Variable: y

Extreme Observations			
Lowe	st	Highe	st
Value	Obs	Value	Obs
380.463	48	3099.45	329
401.386	279	3119.22	249
404.700	759	3124.03	280
404.705	969	3130.76	372
407.615	93	3151.72	618

The FREQ Procedure

хЗ	Frequency	Percent	Cumulative Frequency	Cumulative Percent
Α	489	48.90	489	48.90
В	356	35.60	845	84.50
С	155	15.50	1000	100.00

The GLMSELECT Procedure

Data Set	WORK.SIMDATA
Dependent Variable	у
Selection Method	Stepwise
Select Criterion	SBC
Stop Criterion	SBC
Effect Hierarchy Enforced	None

Number of Observations Read	1000
Number of Observations Used	1000

Class Level Information			
Class	Levels	Values	
х3	3	АВС	

Dimensions	
Number of Effects	6
Number of Parameters	8

The GLMSELECT Procedure

Stepwise Selection Summary							
Step	Effect Entered	Effect Removed	Number Effects In	Number Parms In	SBC		
0	Intercept		1	1	13178.6029		
1	x2*x2		2	2	9820.6705		
2	x1*x2		3	3	5674.9457		
3	x2		4	4	2752.9267		
4	х3		5	6	396.2281		
5	x1		6	7	80.1769*		
* Optimal Value of Criterion							

Selection stopped because all effects are in the final model.

The GLMSELECT Procedure **Selected Model**

The selected model is the model at the last step (Step 5).

Effects: Intercept x1 x2 x2*x2 x1*x2 x3

Analysis of Variance						
Source	DF	Sum of Squares	Mean Square	F Value		
Model	6	525283368	87547228	8.421E7		
Error	993	1032.33434	1.03961			
Corrected Total	999	525284400				

Root MSE	1.01961	
Dependent Mean	1497.53375	
R-Square	1.0000	
Adj R-Sq	1.0000	
AIC	1047.82259	
AICC	1047.96790	
SBC	80.17687	

Parameter Estimates						
Parameter		DF	Estimate	Standard Error	t Value	
Intercept		1	160.634181	0.402846	398.75	
x1		1	7.204582	0.370299	19.46	
x2		1	5.997550	0.011841	506.53	
x2*x2		1	0.249969	0.000088178	2834.83	
x1*x2		1	-6.988066	0.005520	-1265.9	
х3	Α	1	-10.297511	0.094148	-109.38	
х3	В	1	-5.322433	0.098354	-54.11	
х3	С	0	0			