```
REGRESSION
   /SELECT=Train_Test EQ 1
   /MISSING LISTWISE
   /STATISTICS COEFF OUTS R ANOVA
   /CRITERIA=PIN(.05) POUT(.10)
   /NOORIGIN
   /DEPENDENT price
   /METHOD=STEPWISE wheel_base length width height weight engine_size bore stro
ke comp_ratio
   horsepower peak_rpm city_mpg hwy_mpg
   /SAVE PRED RESID.
```

### Regression

#### Notes

| Output Created         |                                   | 09-MAR-2018 12:52  |  |
|------------------------|-----------------------------------|--|--|
| Comments               |                                   |  |  |
| Input                  | Data                              | /Users/keithmccormick/<br>Desktop/Exercise<br>Files/CH04/04_09/Auto<br>Imports with Train Test.<br>sav |  |
|                        | Active Dataset                    | DataSet1   |  |
|                        | Filter                            | <none></none>  |  |
|                        | Weight                            | <none></none>  |  |
|                        | Split File                        | <none></none>  |  |
|                        | N of Rows in Working<br>Data File | 201  |  |
| Missing Value Handling | Definition of Missing             | User-defined missing values are treated as missing.  |  |
|                        | Cases Used                        | Statistics are based on cases with no missing values for any variable used.                            |  |

#### Notes

| Syntax                           |   | REGRESSION /SELECT=Train_Test EQ 1 /MISSING LISTWISE /STATISTICS COEFF OUTS R ANOVA /CRITERIA=PIN(.05) POUT(.10) /NOORIGIN /DEPENDENT price /METHOD=STEPWISE wheel_base length width height weight engine_size bore stroke comp_ratio horsepower peak_rpm city_mpg hwy_mpg /SAVE PRED RESID. |
|----------------------------------|---|--|
| Resources                        | Processor Time                                      | 00:00:00.04  |
|                                  | Elapsed Time  | 00:00:00.00  |
|                                  | Memory Required                                     | 14832 bytes  |
|                                  | Additional Memory<br>Required for Residual<br>Plots | 0 bytes  |
| Variables Created or<br>Modified | PRE_2   | Unstandardized<br>Predicted Value  |
|                                  | RES_2   | Unstandardized<br>Residual   |

# Variables Entered/Removed a,b

| Model | Variables<br>Entered | Variables<br>Removed | Method  |
|-------|----------------------|----------------------|---|
| 1     | engine_size          | •                    | Stepwise (Criteria: Probability- of-F-to- enter <= . 050, Probability- of-F-to- remove >= . 100). |
| 2     | weight               | •                    | Stepwise (Criteria: Probability-of-F-to-enter <= .050, Probability-of-F-to-remove >= .100).       |
| 3     | peak_rpm             | ·                    | Stepwise (Criteria: Probability- of-F-to- enter <= . 050, Probability- of-F-to- remove >= . 100). |
| 4     | width                | ·                    | Stepwise (Criteria: Probability- of-F-to- enter <= . 050, Probability- of-F-to- remove >= . 100). |

# Variables Entered/Removed a,b

| Model | Variables<br>Entered | Variables<br>Removed | Method  |
|-------|----------------------|----------------------|---|
| 5     | stroke               | •                    | Stepwise (Criteria: Probability- of-F-to- enter <= . 050, Probability- of-F-to- remove >= . 100). |
| 6     | comp_ratio           | ·                    | Stepwise (Criteria: Probability- of-F-to- enter <= . 050, Probability- of-F-to- remove >= . 100). |

- a. Dependent Variable: price
- b. Models are based only on cases for which Train\_Test = 1.00

## Model Summary g,h

|       | R                                  |                                       |          |                      |                            |
|-------|------------------------------------|---------------------------------------|----------|----------------------|----------------------------|
| Model | Train_Test =<br>1.00<br>(Selected) | Train_Test ~=<br>1.00<br>(Unselected) | R Square | Adjusted R<br>Square | Std. Error of the Estimate |
| 1     | .886 <sup>a</sup>                  |                                       | .784     | .783                 | 3604.709                   |
| 2     | .903 <sup>b</sup>                  |                                       | .816     | .814                 | 3339.592                   |
| 3     | .908 <sup>c</sup>                  |                                       | .825     | .822                 | 3268.244                   |
| 4     | .911 <sup>d</sup>                  |                                       | .831     | .826                 | 3225.792                   |
| 5     | .915 <sup>e</sup>                  |                                       | .837     | .831                 | 3177.386                   |
| 6     | .918 <sup>f</sup>                  | .928                                  | .843     | .837                 | 3123.510                   |

- a. Predictors: (Constant), engine\_size
- b. Predictors: (Constant), engine\_size, weight
- c. Predictors: (Constant), engine\_size, weight, peak\_rpm
- d. Predictors: (Constant), engine\_size, weight, peak\_rpm, width
- e. Predictors: (Constant), engine\_size, weight, peak\_rpm, width, stroke
- f. Predictors: (Constant), engine\_size, weight, peak\_rpm, width, stroke, comp\_ratio
- g. Unless noted otherwise, statistics are based only on cases for which Train\_Test = 1.00.
- h. Dependent Variable: price

## $\mathbf{ANOVA}^{\mathbf{a},\mathbf{b}}$

| Model |            | Sum of Squares | df  | Mean Square | F       | Sig.              |
|-------|------------|----------------|-----|-------------|---------|-------------------|
| 1     | Regression | 7.706E+9       | 1   | 7.706E+9    | 593.017 | .000°             |
|       | Residual   | 2.118E+9       | 163 | 12993927.1  |         |                   |
|       | Total      | 9.824E+9       | 164 |             |         |                   |
| 2     | Regression | 8.017E+9       | 2   | 4.008E+9    | 359.408 | .000 <sup>d</sup> |
|       | Residual   | 1.807E+9       | 162 | 11152872.9  |         |                   |
|       | Total      | 9.824E+9       | 164 |             |         |                   |
| 3     | Regression | 8.104E+9       | 3   | 2.701E+9    | 252.898 | .000 <sup>e</sup> |
|       | Residual   | 1.720E+9       | 161 | 10681420.5  |         |                   |
|       | Total      | 9.824E+9       | 164 |             |         |                   |
| 4     | Regression | 8.159E+9       | 4   | 2.040E+9    | 196.015 | .000 <sup>f</sup> |
|       | Residual   | 1.665E+9       | 160 | 10405733.4  |         |                   |
|       | Total      | 9.824E+9       | 164 |             |         |                   |
| 5     | Regression | 8.218E+9       | 5   | 1.644E+9    | 162.809 | .000 <sup>g</sup> |
|       | Residual   | 1.605E+9       | 159 | 10095778.9  |         |                   |
|       | Total      | 9.824E+9       | 164 |             |         |                   |
| 6     | Regression | 8.282E+9       | 6   | 1.380E+9    | 141.483 | .000 <sup>h</sup> |
|       | Residual   | 1.541E+9       | 158 | 9756313.89  |         |                   |
|       | Total      | 9.824E+9       | 164 |             |         |                   |

a. Dependent Variable: price

b. Selecting only cases for which Train\_Test = 1.00

c. Predictors: (Constant), engine\_size

d. Predictors: (Constant), engine\_size, weight

e. Predictors: (Constant), engine\_size, weight, peak\_rpm

f. Predictors: (Constant), engine\_size, weight, peak\_rpm, width

g. Predictors: (Constant), engine\_size, weight, peak\_rpm, width, stroke

h. Predictors: (Constant), engine\_size, weight, peak\_rpm, width, stroke, comp\_ratio

## Coefficients<sup>a,b</sup>

Model: 6

|             | Unstandardiz | ed Coefficients | Standardized Coefficients |        |      |
|-------------|--------------|-----------------|---------------------------|--------|------|
|             | В            | Std. Error      | Beta                      | t      | Sig. |
| (Constant)  | -53150.698   | 13697.601       |                           | -3.880 | .000 |
| engine_size | 126.641      | 11.774          | .659                      | 10.756 | .000 |
| weight      | 2.716        | 1.211           | .183                      | 2.243  | .026 |
| peak_rpm    | 2.541        | .651            | .147                      | 3.905  | .000 |
| width       | 555.703      | 236.411         | .155                      | 2.351  | .020 |
| stroke      | -2588.280    | 827.533         | 105                       | -3.128 | .002 |
| comp_ratio  | 192.410      | 75.282          | .098                      | 2.556  | .012 |

a. Dependent Variable: price

b. Selecting only cases for which Train\_Test = 1.00

### **Excluded Variables**<sup>a</sup>

|       |            |                   |        |      | Partial     | Collinearity<br>Statistics |
|-------|------------|-------------------|--------|------|-------------|----------------------------|
| Model |            | Beta In           | t      | Sig. | Correlation | Tolerance                  |
| 1     | wheel_base | .182 <sup>b</sup> | 4.261  | .000 | .317        | .657                       |
|       | length     | .202 <sup>b</sup> | 4.228  | .000 | .315        | .526                       |
|       | width      | .270 <sup>b</sup> | 5.268  | .000 | .382        | .432                       |
|       | height     | .126 <sup>b</sup> | 3.576  | .000 | .270        | .996                       |
|       | weight     | .332 <sup>b</sup> | 5.283  | .000 | .383        | .288                       |
|       | bore       | .058 <sup>b</sup> | 1.327  | .186 | .104        | .690                       |
|       | stroke     | 077 <sup>b</sup>  | -2.104 | .037 | 163         | .980                       |
|       | comp_ratio | .059 <sup>b</sup> | 1.619  | .107 | .126        | .994                       |
|       | horsepower | .178 <sup>b</sup> | 2.737  | .007 | .210        | .301                       |
|       | peak_rpm   | .069 <sup>b</sup> | 1.843  | .067 | .143        | .932                       |
|       | city_mpg   | 146 <sup>b</sup>  | -2.963 | .004 | 227         | .522                       |
|       | hwy_mpg    | 153 <sup>b</sup>  | -2.983 | .003 | 228         | .478                       |
| 2     | wheel_base | .056 <sup>c</sup> | .961   | .338 | .076        | .337                       |
|       | length     | .026 <sup>c</sup> | .343   | .732 | .027        | .204                       |
|       | width      | .160 <sup>c</sup> | 2.322  | .021 | .180        | .232                       |
|       | height     | .040 <sup>c</sup> | .997   | .320 | .078        | .698                       |
|       | bore       | 029 <sup>c</sup>  | 658    | .512 | 052         | .587                       |
|       | stroke     | 065 <sup>c</sup>  | -1.921 | .056 | 150         | .976                       |

### **Excluded Variables**<sup>a</sup>

|       |            |                   |        |      | Partial     | Collinearity<br>Statistics |
|-------|------------|-------------------|--------|------|-------------|----------------------------|
| Model |            | Beta In           | t      | Sig. | Correlation | Tolerance                  |
|       | comp_ratio | .015 <sup>c</sup> | .423   | .673 | .033        | .931                       |
|       | horsepower | .109 <sup>c</sup> | 1.743  | .083 | .136        | .285                       |
|       | peak_rpm   | .099 <sup>c</sup> | 2.855  | .005 | .220        | .911                       |
|       | city_mpg   | 030 <sup>c</sup>  | 558    | .577 | 044         | .392                       |
|       | hwy_mpg    | 010 <sup>c</sup>  | 170    | .865 | 013         | .324                       |
| 3     | wheel_base | .084 <sup>d</sup> | 1.460  | .146 | .115        | .329                       |
|       | length     | .029 <sup>d</sup> | .397   | .692 | .031        | .204                       |
|       | width      | .155 <sup>d</sup> | 2.295  | .023 | .178        | .232                       |
|       | height     | .066 <sup>d</sup> | 1.654  | .100 | .130        | .668                       |
|       | bore       | 008 <sup>d</sup>  | 185    | .853 | 015         | .570                       |
|       | stroke     | 071 <sup>d</sup>  | -2.145 | .033 | 167         | .972                       |
|       | comp_ratio | .072 <sup>d</sup> | 1.899  | .059 | .148        | .750                       |
|       | horsepower | .015 <sup>d</sup> | .202   | .840 | .016        | .195                       |
|       | city_mpg   | .048 <sup>d</sup> | .811   | .419 | .064        | .311                       |
|       | hwy_mpg    | .072 <sup>d</sup> | 1.131  | .260 | .089        | .266                       |
| 4     | wheel_base | .027 <sup>e</sup> | .415   | .679 | .033        | .252                       |
|       | length     | 043 <sup>e</sup>  | 553    | .581 | 044         | .172                       |
|       | height     | .059 <sup>e</sup> | 1.468  | .144 | .116        | .662                       |
|       | bore       | 007 <sup>e</sup>  | 170    | .866 | 013         | .570                       |
|       | stroke     | 079 <sup>e</sup>  | -2.432 | .016 | 189         | .962                       |
|       | comp_ratio | .062 <sup>e</sup> | 1.649  | .101 | .130        | .739                       |
|       | horsepower | .052 <sup>e</sup> | .684   | .495 | .054        | .187                       |
|       | city_mpg   | .038 <sup>e</sup> | .652   | .516 | .052        | .309                       |
|       | hwy_mpg    | .065 <sup>e</sup> | 1.022  | .308 | .081        | .266                       |
| 5     | wheel_base | .028 <sup>f</sup> | .436   | .663 | .035        | .252                       |
|       | length     | 062 <sup>f</sup>  | 796    | .427 | 063         | .171                       |
|       | height     | .054 <sup>f</sup> | 1.369  | .173 | .108        | .661                       |
|       | bore       | 033 <sup>f</sup>  | 762    | .447 | 061         | .539                       |
|       | comp_ratio | .098 <sup>f</sup> | 2.556  | .012 | .199        | .672                       |
|       | horsepower | .036 <sup>f</sup> | .480   | .632 | .038        | .186                       |
|       | city_mpg   | .065 <sup>f</sup> | 1.115  | .266 | .088        | .300                       |
|       | hwy_mpg    | .097 <sup>f</sup> | 1.539  | .126 | .121        | .256                       |

#### **Excluded Variables**<sup>a</sup>

|       |            |                   |       |      | Partial     | Collinearity<br>Statistics |
|-------|------------|-------------------|-------|------|-------------|----------------------------|
| Model |            | Beta In           | t     | Sig. | Correlation | Tolerance                  |
| 6     | wheel_base | .020 <sup>g</sup> | .313  | .754 | .025        | .251                       |
|       | length     | 050 <sup>g</sup>  | 653   | .515 | 052         | .170                       |
|       | height     | .045 <sup>g</sup> | 1.158 | .249 | .092        | .655                       |
|       | bore       | 013 <sup>g</sup>  | 307   | .760 | 024         | .520                       |
|       | horsepower | .125 <sup>g</sup> | 1.585 | .115 | .125        | .159                       |
|       | city_mpg   | 049 <sup>g</sup>  | 655   | .514 | 052         | .177                       |
|       | hwy_mpg    | .002 <sup>g</sup> | .025  | .980 | .002        | .163                       |

a. Dependent Variable: price

b. Predictors in the Model: (Constant), engine\_size

c. Predictors in the Model: (Constant), engine\_size, weight

d. Predictors in the Model: (Constant), engine\_size, weight, peak\_rpm

e. Predictors in the Model: (Constant), engine\_size, weight, peak\_rpm, width

f. Predictors in the Model: (Constant), engine\_size, weight, peak\_rpm, width, stroke

g. Predictors in the Model: (Constant), engine\_size, weight, peak\_rpm, width, stroke, comp\_ratio

#### Residuals Statistics<sup>a,b</sup>

|                      | Train_Test = 1.00 (Selected) |           |          |                |     |  |
|----------------------|------------------------------|-----------|----------|----------------|-----|--|
|                      | Minimum                      | Maximum   | Mean     | Std. Deviation | N   |  |
| Predicted Value      | -929.51                      | 45870.96  | 12862.72 | 7106.389       | 165 |  |
| Residual             | -9870.965                    | 14597.254 | .000     | 3065.840       | 165 |  |
| Std. Predicted Value | -1.941                       | 4.645     | .000     | 1.000          | 165 |  |
| Std. Residual        | -3.160                       | 4.673     | .000     | .982           | 165 |  |

### Residuals Statistics<sup>a,b</sup>

|                      | Train_Test ~= 1.00 (Unselected) |          |          |                |    |  |
|----------------------|---------------------------------|----------|----------|----------------|----|--|
|                      | Minimum                         | Maximum  | Mean     | Std. Deviation | N  |  |
| Predicted Value      | 6221.51                         | 32079.79 | 14555.52 | 7561.879       | 30 |  |
| Residual             | -5068.357                       | 9688.862 | 811.609  | 3737.722       | 30 |  |
| Std. Predicted Value | 935                             | 2.704    | .238     | 1.064          | 30 |  |
| Std. Residual        | -1.623                          | 3.102    | .260     | 1.197          | 30 |  |

- a. Dependent Variable: price
- b. Pooled Cases