# Practical Regression: Noise, Heteroskedasticity, and Grouped Data



# Practical Regression: Noise, Heteroskedasticity, and Grouped Data





## Frequency

- -Provides more info than just a mean and standard deviation (SD)
- -Able to determine percentile ranks
- -Requires only 1 variable of any type

Elle	<u>E</u> dit	⊻iew <u>D</u> ata	Transform	Analyze	Direct Marketing	Graph	s <u>U</u> tiliti	les Add- <u>o</u> n	s <u>W</u> indow
4				Reports		-	10	M X	
				Descriptive Statistics			Frequencies		1 [
				Ta <u>b</u> les			B Descriptives		
		manufa	ct	Con	pare Means	-		plore	9
	1	Acura	Inte	Gen	eral Linear Model	· •			0
	2	Acura	TL	Gen	eralized Linear M	odels ▶	Crosstabs		0
	3	Acura	CL	Mixe	Mixed Models		Ratio		0
	4	Acura	RL	Con	relate		P-P Plots		0
	5	Audi	A4	Rea	ression	-	<u>₩</u> Q-	Q Plots	0
	6	Audi	A6		linear		30	23.555	0
	7	Audi	A8	_	ral Networks		30	39.000	0
	8	BMW	323	Clas			17	-	0
	9	BMW	328		ension Reduction		31	28.675	0
•	10	BMW	528	_		·	27	36.125	0
	11	Buick	Cen	Scal			51	12.475	0
	12	Buick	Reg	_	parametric Tests		50	13.740	0
	13	Buick	Parl		casting	•	51	20.190	0
	14	Buick	LeS	Sun		•	57	13.360	0
	15	Cadillac	DeV	Mult	iple Response	•	29	22.525	0
	16	Cadillac	Sev	Miss	sing Value Anal <u>y</u> s	is	13	27.100	0
	17	Cadillac	Elde	Mult	iple Imputation	-	36	25.725	0
	18	Cadillac	Cati	Con	nplex Samples	-	35	18.225	0
	19	Cadillac	Esc	Sim	ulation		35		1
- 2	20	Chevrolet	Cav	Qua	lity Control	-	19	9.250	0
- :	21	Chevrolet	Mal	Ø ROC	Curve		26	11.225	0
- 2	22	Chevrolet	Lun			24.0	29	10.310	0
- 2	23	Chevrolet	Mon	te Carlo		42.5	93	11.525	0
-	.,	A	0			00.4	00	42.005	



### CAR\_SALES.sav Example

Located at: C:/Program Files/IBM/SPSS/Statistics/20/ Samples/English/car\_sales.sav



## Frequency Command

### TheCaseSolutions.com

Click Analyze -> Descriptive Statistics -> Frequencies

Dialog Box pops up

Transfer the variable you want the frequency for

(Manufacturer in this case)

Make sure "Display frequency tables" option is checked

Click "OK" for your output





### Frequency Output

#### TheCaseSolutions.com

#### 2 Sections:

- -Number of records with valid data (in this case 157 records)
- -Cumulative frequency distribution for each variable selected

#### Five columns:

- 1. A row for each value of the variable and additional rows for Total and Missing data
- 2. Frequency of each value
- 3. Percentage of all records for each value (including missing data)
- 4. Percentage of records for each value (not including missing data)
- 5. Cumulative percentages (last one will always be 100%)



### Determining Percentile Ranks

Now using the variable PRICE

Analyze -> Descriptive Statistics -> Frequencies

Move "Price in thousands" to variables in dialog box

Click on "Statistics:

Click on "Quartiles." "Percentile(s)." "Mean." & "Median"

Input "80.0" for Percentiles (80th percentile)

Click "Add" to add it to the list

Click "Continue" and then "OK"

Output: Added rows for each piece of info you asked for Hint: "Quartiles" means 25th, 50th, 75th percentiles



### Frequency Distributions for Multiple Variables

Use SAMPLE.sav data set from Chapter 1

Analyze -> Descriptive Statistics -> Crosstabs

Move "training" variable into "Row(s)" box

Move "work" variable into "Column(s)" box

(If more than 2 variables, enter them into unlabeled box under "Layer")

Click on "Cells" button, then "Row," "Column," and "Total" percentages. Click "Continue" and then "OK"

Output: Each level of each variable gets a row/column
A 'Total' row/column is also added
Each cell contains the number of participants
The percentages for each cell are also shown (adding up to 100% horizontally and vertically



## Measures of Central Tendency and Measures of Dispersion for a Single Group

Measures of central tendency: mean, median, and mode Measures of dispersion: range and standard deviation

Standard Deviation is the square root of variance

When you find a mean, you must also find standard deviation When you find a median, you must also find range

