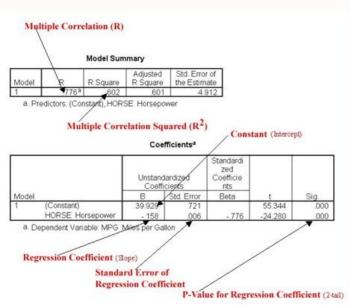
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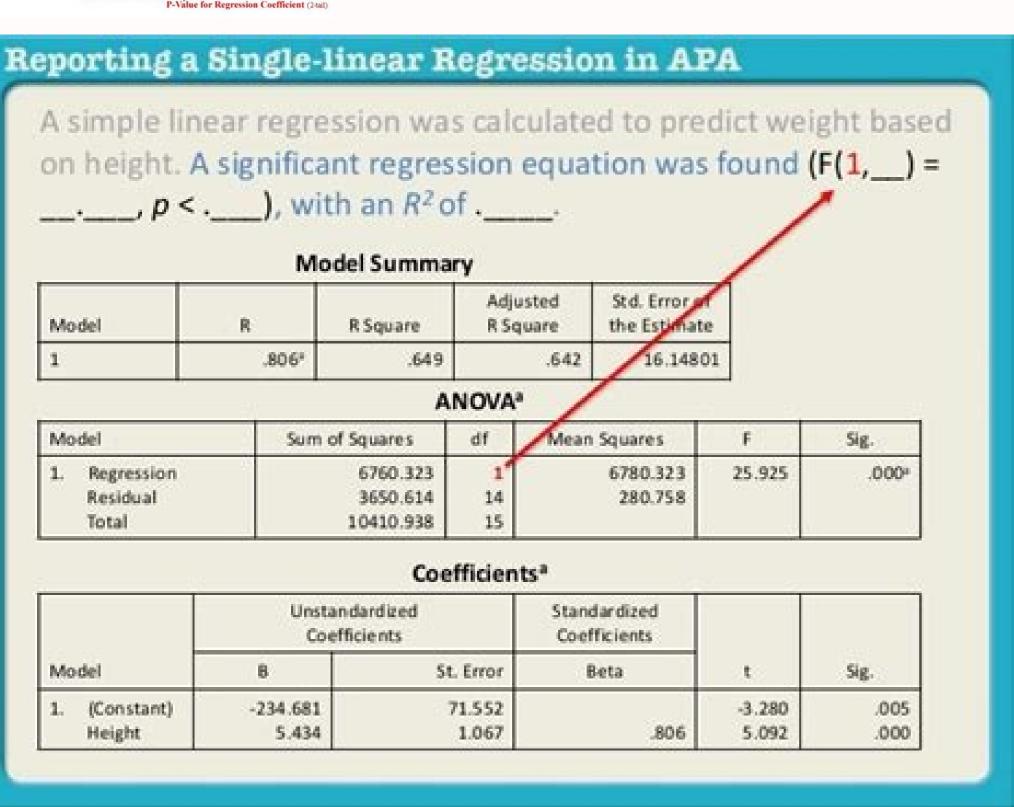
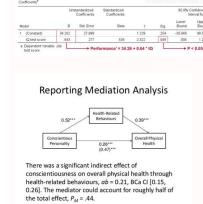


Table 1.

Regression Analysis Summary for IQ Predicting Job Performance.

Variable	В	95% CI	β	t	р
(Constant)	34.26	[-30.05 98.57]		1.23	0.254
IQ test score	0.64	[0.00,1.28]	0.63	2.32	0.049

Note. R2adjusted = 0.33. CI = confidence interval for B.



Reporting multiple linear regression results spss

c. R - R is the square root of R-Squared and is the correlation between the observed and predicted values of dependent variables (Regression) and the variance which is not explained by the independent variables (Residual, sometimes called Error). Note that the Sums of Squares for the Regression and Residual add up to the Total is partitioned into Regression and Residual variance. Error of the estimate - The standard deviation of the error term, and is the square root of the Mean Square Residual (or Error). female - For every unit increase in female, 1=female) the interpretation can be put more simply. For female science score would be 2 points lower than for males. The variable female is technically not statistically significantly different from 0, because the p-value is greater than .05. However, .051 is so close to .05 that some researchers would still consider it to be statistically significant. Std. But, the intercept is automatically included in the model (unless you explicitly omit the intercept). Including the intercept, there are 5 predictors, so the model has 5-1=4 degrees of freedom. The Residual degrees of freedom is the DF total minus the DF model, 199 - 4 is 195. - The F-value is the Mean Square Regression (2385.93019) divided by the Mean Square Regression (2385.93019) di These values are used to answer the question "Do the independent variables". You could say that the group of variables math, and female, socst and read can be used to reliably predict science (the dependent variable). If the p-value were greater than 0.05, you would say that the group of independent variables does not reliably predict the dependent variable. Note that this is an overall significance test assessing whether the group of independent variable when used together reliably predict the dependent variable. The ability of each individual independent variable to predict the dependent variable and does not address the ability of each individual independent variable to predict the dependent variable. variable is addressed in the table below where each of the individual variables are listed, e. Variables Removed - This column will be empty unless you did a stepwise regression. Neither a 1-tailed nor 2-tailed test would be significant at alpha of 0.01. R-Square is also called the coefficient of determination. socst - The coefficient for socst is .050. Adjusted R-square - As predictors are added to the model, each predictors to the model which would continue to improve the ability of the predictors to explain the dependent variable, although some of this increase in R-square would be simply due to chance variation in that particular sample. The adjusted R-square was .489, while the value of Adjusted R-square was .479 Adjusted R-square was .479 Adjusted R-square was .489. squared is computed using the formula 1 - ((1 - Rsg)(N - 1)/ (N - k - 1)). From this formula, you can see that when the number of predictors is large, there will be a much greater than 1). By contrast, when the number of observations is very large compared to the number of predictors, the value of R-square will be much closer because the ratio of (N - 1)/(N - k - 1) will approach 1. These estimates tell the amount of increase in science scores that would be predicted by a 1 unit increase in the predictor. Note: For the independent variables which are not significant, the coefficients are not significantly different from 0, which should be taken into account when interpreting the coefficients are significantly. If you use a 2 tailed test, then you would compare each p-value to your preselected value of alpha. Coefficients having p-values less than alpha are statistically significant. For example, if you chose alpha to be 0.05, coefficients having a p-value of 0.05 or less would be statistically significant. For example, if you chose alpha to be 0.05, coefficients having a p-value of 0.05 or less would be statistically significant. you the method that SPSS used to run the regression. "Enter" means that each independent variable was entered in usual fashion. If you did a stepwise regression is SSTotal - SSResidual. Error - These are the standard errors associated with the coefficients. The standard error is used for testing whether the parameter is significantly different from 0 by dividing the parameter estimate by the standard error to obtain a t-value (see the column with t-values and p-values). The standard error is used to form a confidence interval for the parameter, as shown in the last two columns of this table. g. The first variable (constant) represents the constant, also referred to in textbooks as the Y intercept, the height of the regression line when all other variables are 0. Here, we have specified ci, which is short for confidence intervals. If you use a 1 tailed test (i.e., you predict that the parameter will go in a particular direction), then you can divide the p-value by 2 before comparing it to your preselected alpha level. With a 2-tailed test and alpha of 0.05, you should not reject the null hypothesis that the coefficient for female is equal to 0, because p-value = 0.051 > 0.05. The coefficient of -2.009765 is not significantly different from 0. c. However, having a significant intercept is seldom interesting. d. This page shows an example regression analysis with footnotes explaining the output. These data (hsb2) were collected on 200 high schools students and are scores on various tests, including science, math, reading and social studies (socst). Hence, for every unit increase in reading score we expect a .335 point increase in the science score. This is statistically significant. f. Mean Square - These are the Mean Squares, the Sum of Squares, the Sum of Squares divided by their respective DF. For the Regression, 9543.72074 / 4 = 2385.93019. For the Residual, 9963.77926 / 195 = 51.0963039. These are computed so you can compute the F ratio, dividing the Mean Square Regression by th statistics subcommand is not needed to run the regression, but on it we can specify options that we would like to have included in the output. SSResidual These are very useful for interpreting the output, as we will see. There are four tables given in the output. SPSS has provided some superscripts (a, b, etc.) to assist you in understanding the output. B - These are the values for the regression equation for predicting the dependent variable from the independent variable. These are called unstandardized coefficients because they are measured in their natural units. As such, the coefficients cannot be compared with one another to determine which one is more influential in the model, because they can be measured on different scales. For example, how can you compare the values for reading scores? The regression equation can be presented in many different ways, for example: Ypredicted = b0 + b1\*x1 + b2\*x2 + b3\*x3 + b3\*x3 + b4\*x4 The column of estimates (coefficients or parameter estimates, from here on labeled coefficients) provides the values for b0, b1, b2, b3 and b4 for this equation is sciencePredicted = 12.325 + .389\*math + -2.010\*female+.050\*socst+.335\*read These estimates tell you about the relationship between the independent variables and the dependent variable. SSRegression The improvement in predicted value of Y over just using the mean of Y. df - These are the degrees of freedom. In this case, there were N=200 students, so the DF for total is 199. The model degrees of freedom corresponds to the number of predictors minus 1 (K-1). You may think this would be 4-1 (since there were 4 independent variables in the model, math, female, socst and read). Please note that SPSS sometimes includes footnotes as part of the output. Variables in the model c. Model SPSS allows you to specify multiple models in a single regression command. This tells you the number of the model being reported. Fand Sig. The coefficient for socst (.05) is not statistically significantly different from 0 because its p-value is definitely larger than 0.05. Interval are related to the p-values such that the coefficients will not be statistically significant at alpha = .05 if the 95% confidence intervals are related to the p-values such that the coefficients. intervals can help you to put the estimate from the coefficient into perspective by seeing how much the value could vary. Anova Table c. Model - SPSS allows you to specify multiple models in a single regression command. This tells you the number of the model being reported. - These columns provide the t-value and 2 tailed p-value used in testing the null hypothesis that the coefficient/parameter is 0. math - The coefficient/parameter estimate) is .389. So, for every unit (i.e., point, since this is the metric in which the tests are measured) increase in math, a .389 unit increase in math, a .380 unit increase in math higher scores than females (a 1-tailed test) and used an alpha of 0.05, the p-value of .0255 is less than 0.05 and the coefficient for female would be significant at the 0.05 level. This column shows the predictor variables (constant, math, female would be significant at the 0.05 level. This column shows the predictor variables (constant, math, female would be significant at the 0.05 level.) socst read. get file "c:\data\hsb2.sav". (It does not matter at what value you hold the other variables constant, because it is a linear model.) Or, for every increase of one point on the math test, your science score is predicted to be higher by .389 points. This is significantly different from 0. We have left those intact and have started ours with the next letter of the alphabet. The coefficient for math (.389) is statistically significantly different from 0 using alpha of 0.05. Hence, this would be the squared differences between the predicted value of Y and the mean of Y, S(Ypredicted - Ybar)2. The variable female is a dichotomous variable female and 0 if male. R-Square - R-Square is the proportion of variance in the dependent variable (science) which can be predicted from the independent variable (science) which can be predicte variance in science scores can be predicted from the variables math, female, socst and read. Note that this is an overall measure of the strength of association, and does not reflect the extent to which any particular independent variable is associated with the dependent variable. The constant is significantly different from 0 at the 0.05 alpha level. In the syntax below, the get file command is used to load the data into SPSS. In quotes, you need to specify where the data file is located on your computer. Remember that you need to use the .sav extension and that you need to end the command with a period. In the regression command, the statistics subcommand must come before the dependent subcommand. You can shorten dependent to dep. You list the independent variables after the equals sign on the method subcommand. read - These are the coefficients that you would obtain if you standardized all of the variables in the regression, including the dependent and all of the independent variables, and ran the regression. By standardizing the variables before running the regression, you have put all of the coefficients to see which one has more of an effect. You will also notice that the larger betas are associated with the larger t-values. Parameter Estimates b. Model - SPSS allows you to specify multiple models in a single regression command. This tells you the number of the model being reported. Conceptually, these formulas can be expressed as: SSTotal The total variability around the mean. S(Y - Ybar)2. e. d. Variables Entered - SPSS allows you to enter variables into a regression in blocks, and it allows stepwise regression. Hence, you need to know which variables or use stepwise regression, this column should list all of the independent variables that you specified. [95% Conf. This is the source of variance, Regression, Residual and Total. Note that SSRegression / SSTotal is equal to .489, the value of R-Square is the proportion of the variance explained by the independent variables, hence can be computed by SSRegression / SSTotal. Sum of Squares - These are the Squares Squares associated with the three sources of variance, Total, Model and Residual. h. These can be computed in many ways. This means that for a 1-unit increase in the science score, we expect an approximately .05 point increase in the science score. This is not statistically significant; in other words, .050 is not different from 0.

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