

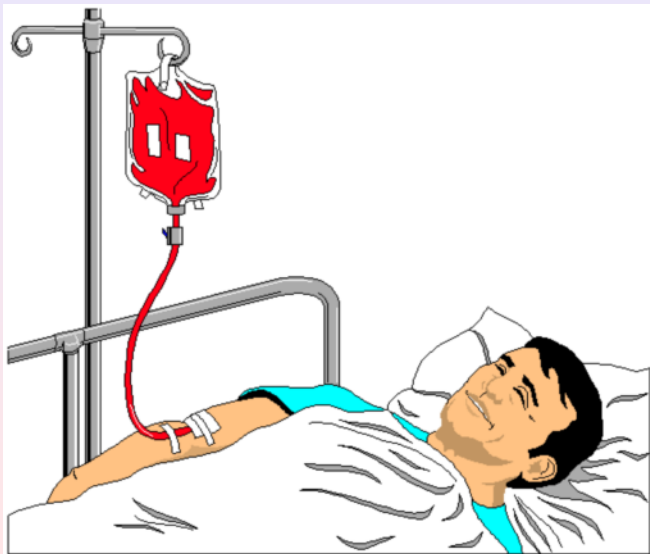
Correlation and Regression

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Correlation does not imply causation

Towns with more doctors have more reported cases of disease.



Independent and dependent variables

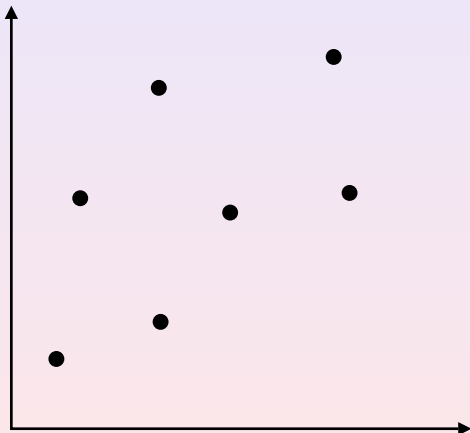
pH	Germinated
6	0
6	3
6	4
6.5	1
6.5	2
6.5	4
7	2
7	4
7	6
7.5	5
7.5	6
7.5	7

Experiment: For a variety of pH values, count the number of plants germinating.

1. Design a lab experiment that gives the results shown.
 - Which is your independent variable? Why?
2. Design a field experiment that gives the results shown.
 - With what might your variables be autocorrelated?
3. Graph this with Excel.

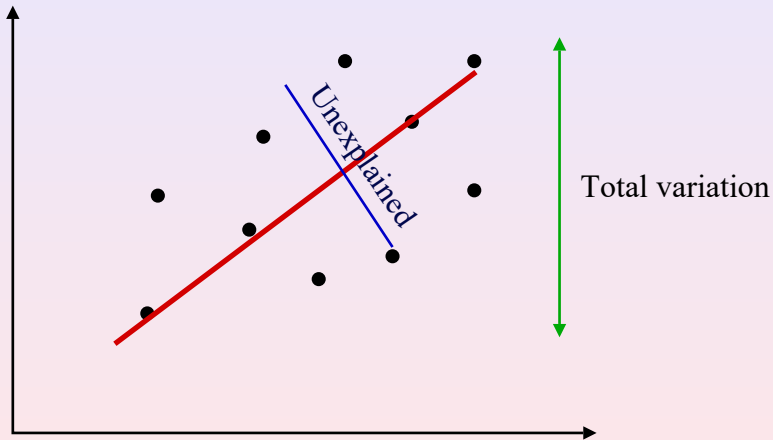
Pearson's product moment correlation coefficient (r)

1. Paired data
2. Measure of correlation
3. Assumes data is normal about line fit
4. Impacted by number of data
5. Degrees of freedom = $n-2$



Try fitting a line to the data on the preceding slide.

F looks at the ratio of variances, explained to unexplained



Is the r value significant?

	A	B	C	D	E	F	G	H	I	J
1	pH	Num								
2	6	0								
3	6	3								
4	6	4								
5	6.5	1								
6	6.5	2								
7	6.5	4								
8	7	2								
9	7	4								
10	7	6								
11	7.5	5								
12	7.5	6								
13	7.5	7								
14										
15										
16										
17										
18										
19										
20										
21										

Regression

Input

Input Y Range:

Input X Range:

Labels Constant is Zero

Confidence Level: %

Output options

Output Range:

New Worksheet Ply:

New Workbook

Residuals

Residuals Residual Plots

Standardized Residuals Line Fit Plots

Normal Probability

Normal Probability Plots

OK Cancel Help

Excel Output

SUMMARY OUTPUT

Regression Statistics

Multiple R	0.689202
R Square	0.475
Adjusted R	0.4225
Standard Error	1.630951
Observations	12

ANOVA

	df	SS	MS	F	Significance F
Regressor	1	24.06667	24.06667	9.047619	0.013164
Residual	10	26.6	2.66		
Total	11	50.66667			

	Coefficients	Standard Error	t Stat	P-value	Lower 95%	Upper 95%	Lower 95.0%	Upper 95.0%
Intercept	-13.4333	5.704443	-2.35489	0.040303	-26.1436	-0.72304	-26.1436	-0.72304
pH	2.533333	0.842219	3.007926	0.013164	0.656752	4.409915	0.656752	4.409915

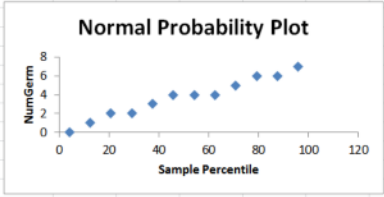
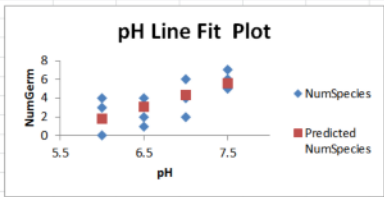
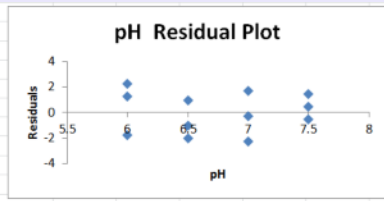


RESIDUAL OUTPUT

Observation	redicted NumGerm	Residuals	Standard Residuals
1	1.766667	-1.76667	-1.13608
2	1.766667	1.233333	0.793115
3	1.766667	2.233333	1.436181
4	3.033333	-2.03333	-1.30757
5	3.033333	-1.03333	-0.6645
6	3.033333	0.966667	0.62163
7	4.3	-2.3	-1.47905
8	4.3	-0.3	-0.19292

PROBABILITY OUTPUT

Percentile	NumGerm
4.166667	0
12.5	1
20.83333	2
29.16667	2
37.5	3
45.83333	4
54.16667	4
62.5	4

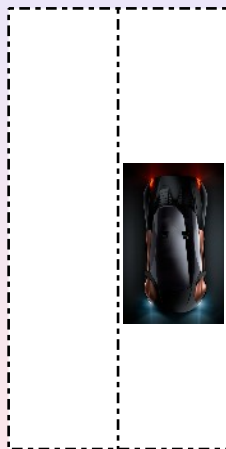


Try another example

X=distance from road

Y= traffic noise

x	y
20	90
40	90
60	86
80	81
100	82
120	75
140	74



Uncertainty in our prediction from a regression line

