

Re: extreme values

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- *From:* glenbarnett@xxxxxxxxxxxxxx
 - *Date:* 18 Jul 2005 19:41:22 -0700
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thierry wrote:

> hi,
> I'm working with a regression equation like : $Y = -2000 + 544*\text{var1} + 1166*\text{var2} - 487*\text{var3}$.
> as you see, I have an intercept (-2000) negative, and it is due to extreme
> values on my data.
> what should I do ? ideally, I want to have a positive intercept. !!!!!!!!
> Thank you.

It sounds like you may be using a procedure whose assumptions are unmet; I take it these are what are often called "influential outliers"?

Is the linear model really applicable over the range of the data (did you check diagnostics at all)?

If the model does in fact seem linear, you may wish to revisit the assumptions of equal variance and normal errors, and perhaps consider a procedure more robust to influential outliers.

Why do you "want" a positive intercept? I presume there's some a priori reason you believe the expected response should be positive over some region? Such information can be incorporated in the model (in various ways).

Glen

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Re: extreme values

◇ *From:* thierry

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