

Re: multiple regression assumptions SAS

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On Mar 18, 11:27 pm, nko...@xxxxxxxx wrote:

Those of you familiar with SAS, how would I test for the multiple regression assumptions?

To test the assumption in multiple regression is that the errors are normally distributed, you would output the residuals from PROC REG into a SAS data set using the OUTPUT statement in PROC REG.

Then you could test normality any one of a number of ways. You could test it graphically by creating histograms in PROC GCHART, PROC CAPABILITY or PROC UNIVARIATE. These last two procedures will also do a formal test to see if the residuals are normally distributed.

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