



Module 8: Linear Regression

The Applied Research Center

Module 8 Overview

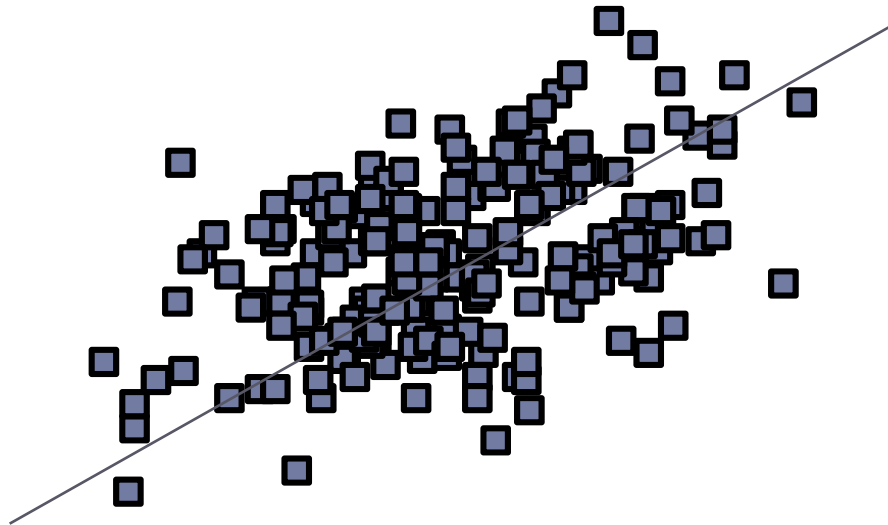
- ▶ Purpose of Linear Regression
- ▶ Scatter Diagrams
- ▶ Regression Equation
- ▶ Regression Results
- ▶ Example

Purpose

- ▶ To **predict** scores on one variable based on information regarding the other variables.
- ▶ OR
- ▶ To **explain** why the participants scored differently on a particular variable of interest.

Scatter Diagrams

- ▶ Regression can best be understood by examining a scatter diagram, which includes the data points and a line of best fit.



Regression Equation

- ▶ The slanted line passing through the data points of a scatter diagram is the **regression line or line of best fit**, which is used to make predictions.
- ▶ The **regression equation** is the technical way of describing the regression line.
 - ▶ $Y' = a + bX$
 - ▶ Y' is the predicted score for the dependent variable
 - ▶ a is the constant
 - ▶ b is the **regression coefficient**
 - ▶ X is the known score on the independent variable

$$Y' = a + bX$$

- ▶ a is the constant, or **intercept**
 - ▶ Indicates where the regression line would intersect the y axis (or the vertical axis, also known as the ordinate).
 - ▶ It is the value for Y' when $X = 0$
- ▶ b is the **regression coefficient**, or the slope of the regression line
 - ▶ It signifies how many predicted units of change (either positive or negative) in the DV there are for any one unit increase in the IV.

Regression Results

▶ r

- ▶ the degree to which the predicted scores match up to the actual scores.

▶ r^2

- ▶ Coefficient of determination
- ▶ The proportion of variability in the dependent variable that is explained by the independent variable
- ▶ Reported as a percent

Example

- ▶ A stats professor wanted to predict student grades on Assignment 2 based on student grades on Assignment 1.
- ▶ Step 1: Write your null and alternate hypotheses:
 - ▶ H_0 = There is no relationship between Assignment 1 and Assignment 2.
 - ▶ H_a = There is a relationship between Assignment 1 and Assignment 2.

Example (cont' d)

- ▶ **Step 2: Input the data into SPSS**
 - ▶ Create a variable for Assignment 1 and a second variable for Assignment 2
 - ▶ Input the student grades on Assignment 1 in the Assignment 1 column and enter student grades on Assignment 2 in the Assignment 2 column

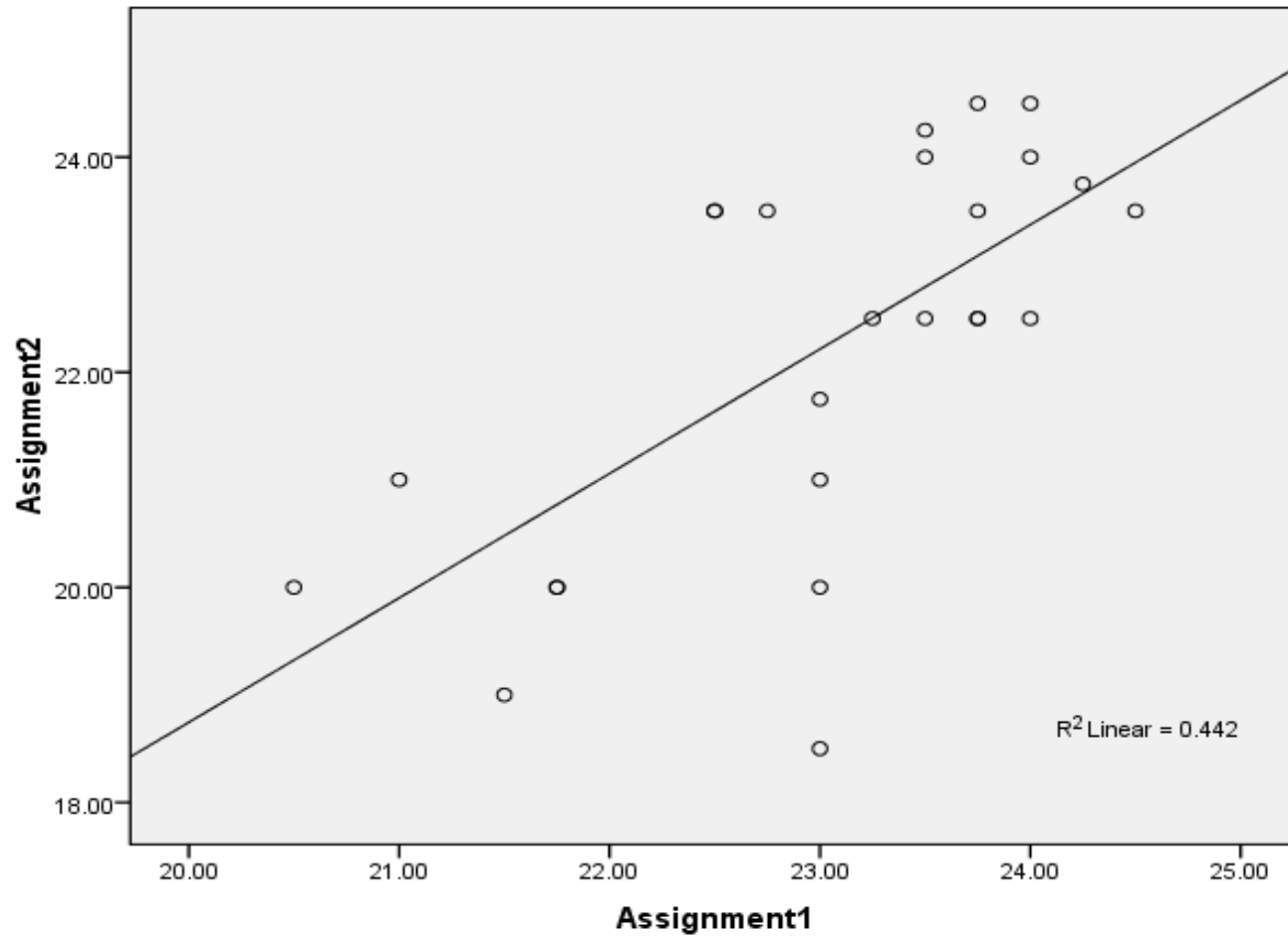
Example (cont' d)

- ▶ Step 3: Create a scatter diagram
 - ▶ **Graphs** → **Legacy Dialogues** → **Scatter/Dot**
 - ▶ Click on **Simple Scatter**, then **Define**
 - ▶ Assignment 2 → Y-axis box
 - ▶ Assignment 1 → X-axis box
 - ▶ Click **Ok**

Example (cont' d)

- ▶ To add a regression line to the scatter plot
 - ▶ Double click on the chart (in the SPSS Output) to select it for editing and maximize the chart editor
 - ▶ Click on any of the data points in the scatter plot to highlight the data points
 - ▶ Click **Elements** from the main menu bar and click on **Fit Line at Total**
 - ▶ Click **Close**

Example (cont' d)



Example (cont' d)

- ▶ **Step 4: Run the Bivariate Linear Regression**
 - ▶ Analyze → Regression → Linear
 - ▶ Assignment 2 → **Dependent** box
 - ▶ Assignment 1 → **Independent** box
 - ▶ Click **Statistics**
 - ▶ Click **Confidence Intervals** and **Descriptives** (make sure **Estimates** and **Model fit** are also selected)
 - ▶ Click **Continue**
 - ▶ Click **OK**

Example (cont' d)

Descriptive Statistics

	Mean	Std. Deviation	N
Assignment2	22.2500	1.81286	25
Assignment1	23.0300	1.04163	25

Correlations

		Assignment2	Assignment1
Pearson Correlation	Assignment2	1.000	.665
	Assignment1	.665	1.000
Sig. (1-tailed)	Assignment2	.	.000
	Assignment1	.000	.
N	Assignment2	25	25
	Assignment1	25	25

Example (cont' d)

Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.665 ^a	.442	.418	1.38351

ANOVA^b

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	34.851	1	34.851	18.207	.000 ^a
	Residual	44.024	23	1.914		
	Total	78.875	24			



Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	95.0% Confidence Interval for B	
	B	Std. Error	Beta			Lower Bound	Upper Bound
1 (Constant)	-4.393	6.250		-.703	.489	-17.322	8.536
Assignment1	1.157	.271	.665	4.267	.000	.596	1.718



Example (cont' d)

- ▶ Step 5: Write the prediction equation
 - ▶ $Y' = -4.39 + 1.16X$
- ▶ Step 6: Write up your results
- ▶ The hypothesis was tested using a bivariate linear regression to determine whether student grades on Assignment 2 could be predicted based on student grades from Assignment 1. Regression analysis revealed that the model significantly predicted Assignment 2 grades based on Assignment 1 grades, $F(1, 23) = 18.207, p < .001$. R^2 for the model was .44, and adjusted R^2 was .42

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Review Activity

- ▶ Please complete the review activity at the end of the module.
- ▶ All modules build on one another. Therefore, in order to move onto the next module you must successfully complete the review activity before moving on to next module.
- ▶ You can complete the review activity and module as many times as you like.

Upcoming Modules

- ▶ Module 1: Introduction to Statistics
- ▶ Module 2: Introduction to SPSS
- ▶ Module 3: Descriptive Statistics
- ▶ Module 4: Inferential Statistics
- ▶ Module 5: Correlation
- ▶ Module 6: *t*-Tests
- ▶ Module 7: ANOVAs
- ▶ Module 8: Linear Regression
- ▶ **Module 9: Nonparametric Procedures**