

The SAS System

Obs	t1	t2	x2	y	x1	yc
1	52.9	4.4	-48.5	0	1	1
2	4.1	28.5	24.4	0	1	1
3	4.1	86.9	82.8	1	1	0
4	56.2	31.6	-24.6	0	1	1
5	51.8	20.2	-31.6	0	1	1
6	0.2	91.2	91.0	1	1	0
7	27.6	79.7	52.1	1	1	0
8	89.9	2.2	-87.7	0	1	1
9	41.5	24.5	-17.0	0	1	1
10	95.0	43.5	-51.5	0	1	1
11	99.1	8.4	-90.7	0	1	1
12	18.5	84.0	65.5	1	1	0
13	82.0	38.0	-44.0	1	1	0
14	8.6	1.6	-7.0	0	1	1
15	22.5	74.1	51.6	1	1	0
16	51.4	83.8	32.4	1	1	0
17	81.0	19.2	-61.8	0	1	1
18	51.0	85.0	34.0	1	1	0
19	62.2	90.1	27.9	1	1	0
20	95.1	22.2	-72.9	0	1	1
21	41.6	91.5	49.9	1	1	0

The SAS System

The Probit Procedure

Model Information	
Data Set	WORK.AUTO
Dependent Variable	yc
Number of Observations	21
Name of Distribution	Normal
Log Likelihood	-6.16515849

Number of Observations Read	21
Number of Observations Used	21

Class Level Information		
Name	Levels	Values
yc	2	0 1

Parameter Information	
Parameter	Effect
Intercept	Intercept
x2	x2

Response Profile		
Ordered Value	yc	Total Frequency
1	0	10
2	1	11

PROC PROBIT is modeling the probabilities of levels of yc having LOWER Ordered Values in the response profile table.

Algorithm converged.

Type III Analysis of Effects			
Effect	DF	Wald Chi-Square	Pr > ChiSq
x2	1	8.5047	0.0035

Analysis of Maximum Likelihood Parameter Estimates							
Parameter	DF	Estimate	Standard Error	95% Confidence Limits		Chi-Square	Pr > ChiSq
Intercept	1	-0.0644	0.3992	-0.8469	0.7181	0.03	0.8718
x2	1	0.0300	0.0103	0.0098	0.0502	8.50	0.0035

Estimated Covariance Matrix		
	Intercept	x2
Intercept		
x2		

Intercept	0.159396	0.000032610
x2	0.000032610	0.000106

Probit Model in Terms of Tolerance Distribution	
MU	SIGMA
2.14786514	33.3344679

Estimated Covariance Matrix for Tolerance Parameters		
	MU	SIGMA
MU	177.816361	9.626565
SIGMA	9.626565	130.655901

The SAS System

Obs	xstar	ihat	phat	pdf	partial
1	20	0.53555	0.70386	0.34564	0.010369

The SAS System

The Probit Procedure

Model Information	
Data Set	WORK.AUTO
Dependent Variable	yc
Number of Observations	21
Name of Distribution	Logistic
Log Likelihood	-6.166042212

Number of Observations Read	21
Number of Observations Used	21

Class Level Information		
Name	Levels	Values
yc	2	0 1

Parameter Information	
Parameter	Effect
Intercept	Intercept
x2	x2

Response Profile		
Ordered Value	yc	Total Frequency
1	0	10
2	1	11

PROC PROBIT is modeling the probabilities of levels of yc having LOWER Ordered Values in the response profile table.

Algorithm converged.

Type III Analysis of Effects			
Effect	DF	Wald Chi-Square	Pr > ChiSq
x2	1	6.6196	0.0101

Analysis of Maximum Likelihood Parameter Estimates							
Parameter	DF	Estimate	Standard Error	95% Confidence Limits		Chi-Square	Pr > ChiSq
Intercept	1	-0.2376	0.7505	-1.7085	1.2333	0.10	0.7516
x2	1	0.0531	0.0206	0.0127	0.0936	6.62	0.0101

Estimated Covariance Matrix		
	Intercept	x2

Intercept	0.563215	-0.002550
x2	-0.002550	0.000426

Probit Model in Terms of Tolerance Distribution

MU	SIGMA
4.47328595	18.828907

Estimated Covariance Matrix for Tolerance Parameters

	MU	SIGMA
MU	194.610748	-4.297136
SIGMA	-4.297136	53.556935

The SAS System

Obs	xstar	ihat	phat	pdf	partial
1	20	0.82462	0.69522	0.21189	0.011253

The SAS System

The LOGISTIC Procedure

Model Information	
Data Set	WORK.AUTO
Response Variable	yc
Number of Response Levels	2
Model	binary logit
Optimization Technique	Fisher's scoring

Number of Observations Read	21
Number of Observations Used	21

Response Profile		
Ordered Value	yc	Total Frequency
1	0	10
2	1	11

Probability modeled is $yc=0$.

Model Convergence Status
Convergence criterion (GCONV=1E-8) satisfied.

Model Fit Statistics		
Criterion	Intercept Only	Intercept and Covariates
AIC	31.065	16.332
SC	32.109	18.421
-2 Log L	29.065	12.332

Testing Global Null Hypothesis: BETA=0			
Test	Chi-Square	DF	Pr > ChiSq
Likelihood Ratio	16.7325	1	<.0001
Score	12.8378	1	0.0003
Wald	6.6196	1	0.0101

Analysis of Maximum Likelihood Estimates					
Parameter	DF	Estimate	Standard Error	Wald Chi-Square	Pr > ChiSq
Intercept	1	-0.2376	0.7505	0.1002	0.7516
x2	1	0.0531	0.0206	6.6196	0.0101

Odds Ratio Estimates	
----------------------	--

Effect	Point Estimate	95% Wald Confidence Limits	
x2	1.055	1.013	1.098

Association of Predicted Probabilities and Observed Responses			
Percent Concordant	95.5	Somers' D	0.909
Percent Discordant	4.5	Gamma	0.909
Percent Tied	0.0	Tau-a	0.476
Pairs	110	c	0.955

Estimated Covariance Matrix		
Parameter	Intercept	x2
Intercept	0.563213	-0.00255
x2	-0.00255	0.000426