

Handout 3: Interactions with Regression using the Math Data

```
/* mathread.sas Just read the data and do basic transformations */
options nodate linesize=79 noovp formdlim=' ';
title 'Gender, Ethnicity and Math performance';

proc format;
value ynfmt 0 = 'No' 1 = 'Yes';
value crsfmt 4 = 'No Resp';
value nfmt
    1 = 'Chinese'
    2 = 'Japanese'
    3 = 'Korean'
    4 = 'Vietnamese'
    5 = 'Other Asian'
    6 = 'Eastern European'
    7 = 'Hispanic'
    8 = 'English-speaking'
    9 = 'French'
    10 = 'Italian'
    11 = 'Greek'
    12 = 'Germanic'
    13 = 'Other European'
    14 = 'Middle-Eastern'
    15 = 'Pakistani'
    16 = 'East Indian'
    17 = 'Sub-Saharan'
    18 = 'OTHER or DK';

value ncfmt
    1 = 'Asian'
    2 = 'Eastern European'
    3 = 'European not Eastern'
    4 = 'Middle-Eastern and Pakistani'
    5 = 'East Indian'
    6 = 'Other and DK' ;

data math;
infile 'mathexplore.data';
input id course precalc calc gpa calculus english mark lang $ sex $
      nation1 nation2 sample;

/* Computed Variables: totscore, passed, grade, hsgpa, hscal, hsengl,
   tongue, cat1, cat2, ethnic */

totscore = precalc+calc;
if (50<=mark<=100) then passed=1; else passed=0;
if mark=0 then grade=.;
else if mark > 100 then grade=.;
else grade=mark;
if 65 le gpa le 100 then hsgpa = gpa; /* Else missing is automatic */
if 0 < calculus < 101 then hscal = calculus;
if 0 < english < 101 then hsengl = english;
if lang='French' then tongue='Other '; else tongue=lang;
label tongue = 'Mother Tongue (Eng or Other)';
```

```

/***** Nationality According to the 2 raters *****/
if      1 <= nation1 <= 5 then cat1 = 1;
else if nation1 = 6 then cat1 = 2;
else if 7 <= nation1 <= 13 then cat1 = 3;
else if 14 <= nation1 <= 15 then cat1 = 4;
else if nation1 = 16 then cat1 = 5;
else    cat1 = 6;
if      1 <= nation2 <= 5 then cat2 = 1;
else if nation2 = 6 then cat2 = 2;
else if 7 <= nation2 <= 13 then cat2 = 3;
else if 14 <= nation2 <= 15 then cat2 = 4;
else if nation2 = 16 then cat2 = 5;
else    cat2 = 6;
if cat1=4 then ethnic=cat1; else ethnic=cat2;
/* Rater 1 knows Middle Eastern names -- otherwise believe Rater 2 */
/*****/

```

```
label
```

```

precalc = 'Number precalculus correct'
calc    = 'Number calculus correct'
totalscore = 'Total # right on diagnostic test'
passed  = 'Passed the course'
grade   = 'Final mark (if any)'
hsgpa   = 'High School GPA'
hscalc  = 'HS Calculus'
hsengl  = 'HS English'
lang    = 'Mother Tongue'
nation1 = 'Nationality of name acc to rater1'
nation2 = 'Nationality of name acc to rater2'
tongue  = 'Mother Tongue (Eng or Other)'
cat1    = 'Nationality Acc to Rater 1'
cat2    = 'Nationality Acc to Rater 2'
ethnic  = 'Judged Nationality of name'
;

```

```

format course crsfmt.;
format passed ynfmt.;
format nation1 nation2 nfmt.;
format cat1 cat2 ethnic ncfmt.;

```

```
/* Dummy variables and Interaction Terms */
```

```
/* Indicator dummy variables for course; Use them all only if no intercept */
```

```

if course = . then c1=.;
else if course = 1 then c1 = 1;
else c1 = 0;
if course = . then c2=.;
else if course = 2 then c2 = 1;
else c2 = 0;
if course = . then c3=.;
else if course = 3 then c3 = 1;
else c3 = 0;

```

```
/* Sex and tongue are character variables. Make numeric versions. */
```

```

if sex = 'Female' then gender=1;
else if sex = 'Male' then gender=0;
if tongue='English' then lang1=1;
else if tongue='Other' then lang1=0;

```

```
/* Indicators for ethnic background. Leave out e3 to make European non-eastern
the reference category. */
```

```
if ethnic = . then e1 = .;
  else if ethnic = 1 then e1 = 1;
  else e1 = 0;
if ethnic = . then e2 = .;
  else if ethnic = 2 then e2 = 1;
  else e2 = 0;
if ethnic = . then e3 = .;
  else if ethnic = 3 then e3 = 1;
  else e3 = 0;
if ethnic = . then e4 = .;
  else if ethnic = 4 then e4 = 1;
  else e4 = 0;
if ethnic = . then e5 = .;
  else if ethnic = 5 then e5 = 1;
  else e5 = 0;
if ethnic = . then e6 = .;
  else if ethnic = 6 then e6 = 1;
  else e6 = 0;
```

```
/* Interaction Terms */
```

```
hscalcc1 = hscalcc*c1 ; hscalcc2 = hscalcc*c2 ; hscalcc3 = hscalcc*c3;
scorec1 = totscore*c1 ; scorec2 = totscore*c2 ; scorec3 = totscore*c3;
gencalc = gender*hscalcc; genscore = gender*score;
```

```
/* Effect coding for course and sex */
```

```
if course = . then crs1=.;
  else if course = 1 then crs1 = 1;
  else if course = 3 then crs1 = -1;
  else crs1 = 0;
if course = . then crs2=.;
  else if course = 2 then crs2 = 1;
  else if course = 3 then crs2 = -1;
  else crs2 = 0;
gndr = 2*gender-1; /* Using algebra instead of if */
/* Interaction: Categorical by Categorical */
gcrs1 = gndr*crs1; gcrs2 = gndr*crs2;
```

```

/***** mathreg1.sas *****/
* Illustrate interactions, not necessarily trying to answer the
* most important questions yet.
*****/

%include 'mathread.sas';
/* Quantitative Vars: precalc calc totscore hsgpa hscalcc hsenl grade
   Categorical Vars: course sex ethnic (6 cats) tongue passed */

/* The data step continues ... */

if 1 le course le 3; /* Discard other cases */

proc reg;
  title2 'Predict Diagnostic test score from HSCALC and Course';
  model totscore = hscalcc c1 c3 ;
  course: test c1=c3=0;

proc reg simple;
  title2 'Test course by HSCALC interaction';
  model totscore = hscalcc c1 c3 hscalcc1 hscalcc3;
  Interac: test hscalcc1=hscalcc3=0;
  Sloplvs3: test hscalcc1=hscalcc3;

/* The following is easier than using a calculator. Regression coefficients
for the different groups will be okay, but not standard errors and tests. */

proc sort; /* Sort data before using "by" statement; */
  by course;

proc reg;
  title2 'Separate regressions for each course';
  model totscore = hscalcc;
  by course;

proc means;
  title2 'Check Range of data in courses for plotting';
  var hscalcc;
  by course;

proc reg simple;
  title2 'Test course differences at specific points';
  model totscore = hscalcc c1 c3 hscalcc1 hscalcc3;
  Atmean: test c1 + 76*hscalcc1 = 0, c3 + 76*hscalcc3 = 0;
  At80: test c1 + 80*hscalcc1 = 0, c3 + 80*hscalcc3 = 0;
  At90: test c1 + 90*hscalcc1 = 0, c3 + 90*hscalcc3 = 0;
  At200: test c1 + 200*hscalcc1 = 0, c3 + 200*hscalcc3 = 0;

proc reg;
  title2 'No Intercept: Cell means coding. ANCOVA F = 2.64';
  model totscore = hscalcc c1 c2 c3 / noint;
  course: test c1=c2=c3;

```

```
/* With an intercept, you MUST have a variable in the model if it is in
an interaction, or else the meaning of the model is obscure. But
without an intercept, this rule does not apply. */
```

```
proc reg;
  title2 'Test Interaction with No Intercept: F = 2.69, p = 0.0690';
  model totscore = c1-c3 hscalcc1-hscalcc3 / noint;
  Interac: test hscalcc1=hscalcc2=hscalcc3 ;
```

```
/* Two categorical IVs */
```

```
proc freq;
  tables course*sex / nocol nopercent;
```

```
proc reg;
  title2 'Course by Sex Regression with Effect Coding';
  model totscore = crs1 crs2 gndr gcrs1 gcrs2;
  course: test crs1=crs2=0;
  sex: test gndr=0;
  SexByCrs: test gcrs1=gcrs2=0;
```

```
proc glm;
  title2 'Course by Sex with proc glm: Much easier';
  class sex course;
  model totscore = sex course sex*course;
  means sex|course;
```

```
proc glm;
  title2 'Quick peek at Final Grade';
  class sex course;
  model grade = sex course sex*course;
```

```
proc reg;
  title2 'Course by Sex ANCOVA with effect coding';
  model totscore = hscalcc crs1 crs2 gndr gcrs1 gcrs2;
  sex: test gndr = 0;
  Course: test crs1 = crs2 = 0;
  SexByCrs: test gcrs1 = gcrs2 = 0;
```

```
proc glm;
  title2 'Course by Sex ANCOVA with proc glm';
  class sex course;
  model totscore = hscalcc sex course sex*course;
  lsmeans sex|course;
```

```
proc glm;
  title2 'Parallel slopes?';
  class sex course;
  model totscore = hscalcc sex course sex*course
                  hscalcc*sex hscalcc*course hscalcc*sex*course;
```

```
/* I'm satisfied with a parallel slopes model. */
```

Gender, Ethnicity and Math performance 1
 Predict Diagnostic test score from HSCALC and Course

The REG Procedure
 Model: MODEL1
 Dependent Variable: totscore Total # right on diagnostic test

Analysis of Variance

Source	DF	Sum of Squares	Mean Square	F Value	Pr > F
Model	3	1161.98625	387.32875	38.70	<.0001
Error	380	3803.32364	10.00875		
Corrected Total	383	4965.30990			

Root MSE	3.16366	R-Square	0.2340
Dependent Mean	8.17448	Adj R-Sq	0.2280
Coeff Var	38.70167		

Parameter Estimates

Variable	Label	DF	Parameter Estimate	Standard Error
Intercept	Intercept	1	-1.61265	1.06398
hscal	HS Calculus	1	0.12845	0.01373
c1		1	-1.10455	0.74199
c3		1	1.03430	0.60758

Parameter Estimates

Variable	Label	DF	t Value	Pr > t
Intercept	Intercept	1	-1.52	0.1304
hscal	HS Calculus	1	9.35	<.0001
c1		1	-1.49	0.1374
c3		1	1.70	0.0895

Gender, Ethnicity and Math performance 2
 Predict Diagnostic test score from HSCALC and Course

The REG Procedure
 Model: MODEL1
 Test course Results for Dependent Variable totscore

Mean

Source	DF	Square	F Value	Pr > F
Numerator	2	26.43889	2.64	0.0726
Denominator	380	10.00875		

Gender, Ethnicity and Math performance 3
 Test course by HSCALC interaction

The REG Procedure

Descriptive Statistics

Variable	Sum	Mean	Uncorrected SS	Variance	Standard Deviation
Intercept	384.00000	1.00000	384.00000	0	0
hscalcc	29197	76.03385	2278733	153.45316	12.38762
c1	21.00000	0.05469	21.00000	0.05183	0.22767
c3	30.00000	0.07813	30.00000	0.07221	0.26872
hscalcc1	1285.00000	3.34635	80453	198.83273	14.10081
hscalcc3	2455.00000	6.39323	203239	489.67003	22.12849
totscore	3139.00000	8.17448	30625	12.96426	3.60059

Descriptive Statistics

Variable	Label
Intercept	Intercept
hscalcc	HS Calculus
c1	
c3	
hscalcc1	
hscalcc3	
totscore	Total # right on diagnostic test

Gender, Ethnicity and Math performance 4
 Test course by HSCALC interaction

The REG Procedure

Model: MODEL1

Dependent Variable: totscore Total # right on diagnostic test

Analysis of Variance

Source	DF	Sum of Squares	Mean Square	F Value	Pr > F
Model	5	1215.41746	243.08349	24.50	<.0001
Error	378	3749.89244	9.92035		
Corrected Total	383	4965.30990			

Root MSE 3.14966 R-Square 0.2448
 Dependent Mean 8.17448 Adj R-Sq 0.2348

Coeff Var 38.53039

Parameter Estimates

Variable	Label	DF	Parameter Estimate	Standard Error
Intercept	Intercept	1	-1.51021	1.10225
hscal	HS Calculus	1	0.12711	0.01424
c1		1	5.59828	4.69683
c3		1	-8.45918	5.47342
hscalcc1		1	-0.10987	0.07513
hscalcc3		1	0.11610	0.06668

Parameter Estimates

Variable	Label	DF	t Value	Pr > t
Intercept	Intercept	1	-1.37	0.1715
hscal	HS Calculus	1	8.93	<.0001
c1		1	1.19	0.2340
c3		1	-1.55	0.1231
hscalcc1		1	-1.46	0.1444
hscalcc3		1	1.74	0.0825

Gender, Ethnicity and Math performance 5
 Test course by HSCALC interaction

The REG Procedure
 Model: MODEL1

Test Interac Results for Dependent Variable totsore

Source	DF	Mean Square	F Value	Pr > F
Numerator	2	26.71560	2.69	0.0690
Denominator	378	9.92035		

Gender, Ethnicity and Math performance 6
 Test course by HSCALC interaction

The REG Procedure
 Model: MODEL1

Test Sloplvs3 Results for Dependent Variable totsore

Source	DF	Mean Square	F Value	Pr > F
Numerator	1	52.31074	5.27	0.0222
Denominator	378	9.92035		

The interaction is not significant, but let's pause and figure out what's going on, to illustrate the process.

$$\hat{Y} = b_0 + b_1x + b_2c_1 + b_3c_3 + b_4c_1x + b_5c_3x$$

$$= -1.51021 + 0.12711x + 0.12711c_1 + -8.45918c_3 + -0.10987c_1x + 0.11610c_3x$$

Class	C1	C3	$\hat{Y} = b_0 + b_1x + b_2c_1 + b_3c_3 + b_4c_1x + b_5c_3x$
1 = Remedial	1	0	$(b_0 + b_2) + (b_1 + b_4)x$
2 = Standard	0	0	$b_0 + b_1x$
3 = Advanced	0	1	$(b_0 + b_3) + (b_1 + b_5)x$

Class	C1	C3	$\hat{Y} = b_0 + b_1x + b_2c_1 + b_3c_3 + b_4c_1x + b_5c_3x$
1 = Remedial	1	0	$(-1.51021 + 5.59828) + (0.12711 + -0.10987)*hscal$
2 = Standard	0	0	$-1.51021 + 0.12711*hscal$
3 = Advanced	0	1	$(-1.51021 + -8.45918) + (0.12711 + 0.11610)*hscal$

Class	C1	C3	$\hat{Y} = b_0 + b_1x + b_2c_1 + b_3c_3 + b_4c_1x + b_5c_3x$
1 = Remedial	1	0	$4.08807 + 0.01724*hscal$
2 = Standard	0	0	$-1.51021 + 0.12711*hscal$
3 = Advanced	0	1	$-9.96939 + 0.24321*hscal$

/* The following is easier than using a calculator. Regression coefficients for the different groups will be okay, but not standard errors and tests. */

```
proc sort;          /* Sort data before using "by" statement; */
  by course;
proc reg;
  title2 'Separate regressions for each course';
  model totscore = hscal;
  by course;

proc means;
  title2 'Check Range of data in courses for plotting';
  var hscal;
  by course;
```

Gender, Ethnicity and Math performance
 Separate regressions for each course

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----- course=1 -----

The REG Procedure

Model: MODEL1

Dependent Variable: totscore Total # right on diagnostic test

Analysis of Variance

Source	DF	Sum of Squares	Mean Square	F Value	Pr > F
Model	1	0.54176	0.54176	0.10	0.7565
Error	19	104.02967	5.47525		
Corrected Total	20	104.57143			

Root MSE	2.33992	R-Square	0.0052
Dependent Mean	5.14286	Adj R-Sq	-0.0472
Coeff Var	45.49853		

Parameter Estimates

Variable	Label	DF	Parameter Estimate	Standard Error
Intercept	Intercept	1	4.08807	3.39189
hscal	HS Calculus	1	0.01724	0.05480

Parameter Estimates

Variable	Label	DF	t Value	Pr > t
Intercept	Intercept	1	1.21	0.2429
hscal	HS Calculus	1	0.31	0.7565

Gender, Ethnicity and Math performance
 Separate regressions for each course

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----- course=2 -----

The REG Procedure

Model: MODEL1

Dependent Variable: totscore Total # right on diagnostic test

Analysis of Variance

Source	DF	Sum of Squares	Mean Square	F Value	Pr > F
Model	1	790.40090	790.40090	78.70	<.0001
Error	331	3324.30180	10.04321		
Corrected Total	332	4114.70270			

Root MSE	3.16910	R-Square	0.1921
Dependent Mean	8.20721	Adj R-Sq	0.1897
Coeff Var	38.61365		

Parameter Estimates

Variable	Label	DF	Parameter Estimate	Standard Error
Intercept	Intercept	1	-1.51021	1.10906
hscal	HS Calculus	1	0.12711	0.01433

Parameter Estimates

Variable	Label	DF	t Value	Pr > t
Intercept	Intercept	1	-1.36	0.1742
hscal	HS Calculus	1	8.87	<.0001

Gender, Ethnicity and Math performance
 Separate regressions for each course

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----- course=3 -----

The REG Procedure

Model: MODEL1

Dependent Variable: totscore Total # right on diagnostic test

Analysis of Variance

Source	DF	Sum of Squares	Mean Square	F Value	Pr > F
Model	1	138.30570	138.30570	12.04	0.0017
Error	28	321.56097	11.48432		
Corrected Total	29	459.86667			

Root MSE	3.38885	R-Square	0.3008
Dependent Mean	9.93333	Adj R-Sq	0.2758
Coeff Var	34.11596		

Parameter Estimates

Variable	Label	DF	Parameter Estimate	Standard Error
Intercept	Intercept	1	-9.96939	5.76843
hscal	HS Calculus	1	0.24321	0.07008

Parameter Estimates

Variable	Label	DF	t Value	Pr > t
Intercept	Intercept	1	-1.73	0.0950
hscal	HS Calculus	1	3.47	0.0017

----- course=1 -----

The MEANS Procedure

Analysis Variable : hscalc HS Calculus

N	Mean	Std Dev	Minimum	Maximum
21	61.1904762	9.5478744	50.0000000	80.0000000

----- course=2 -----

Analysis Variable : hscalc HS Calculus

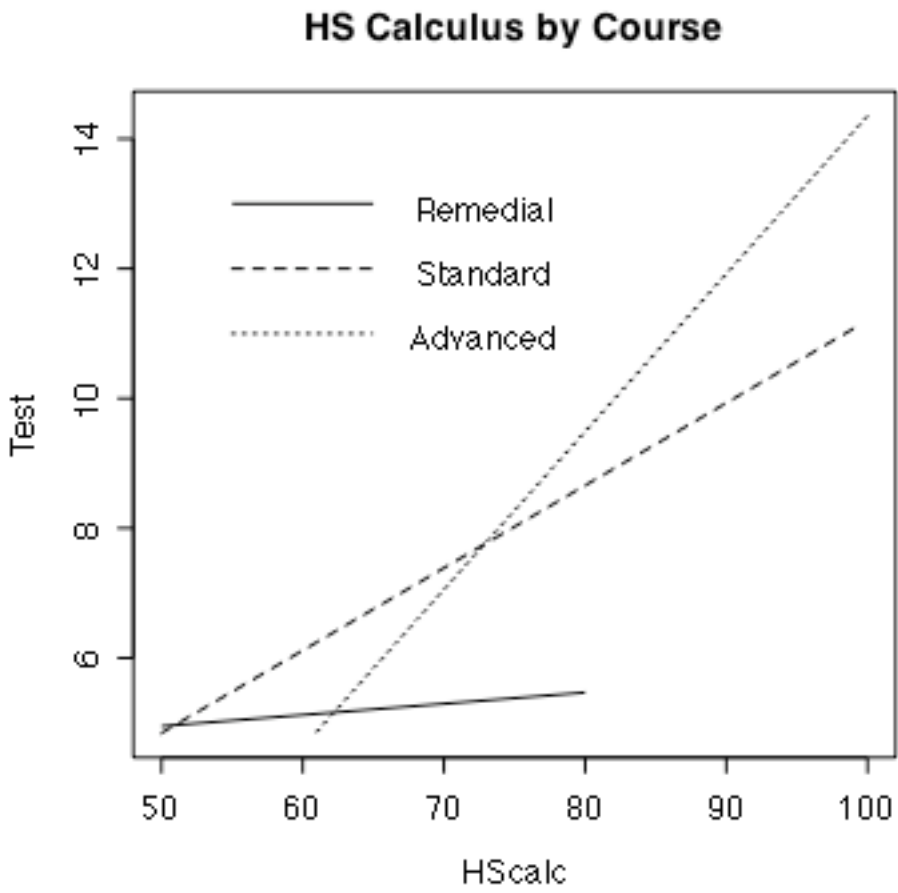
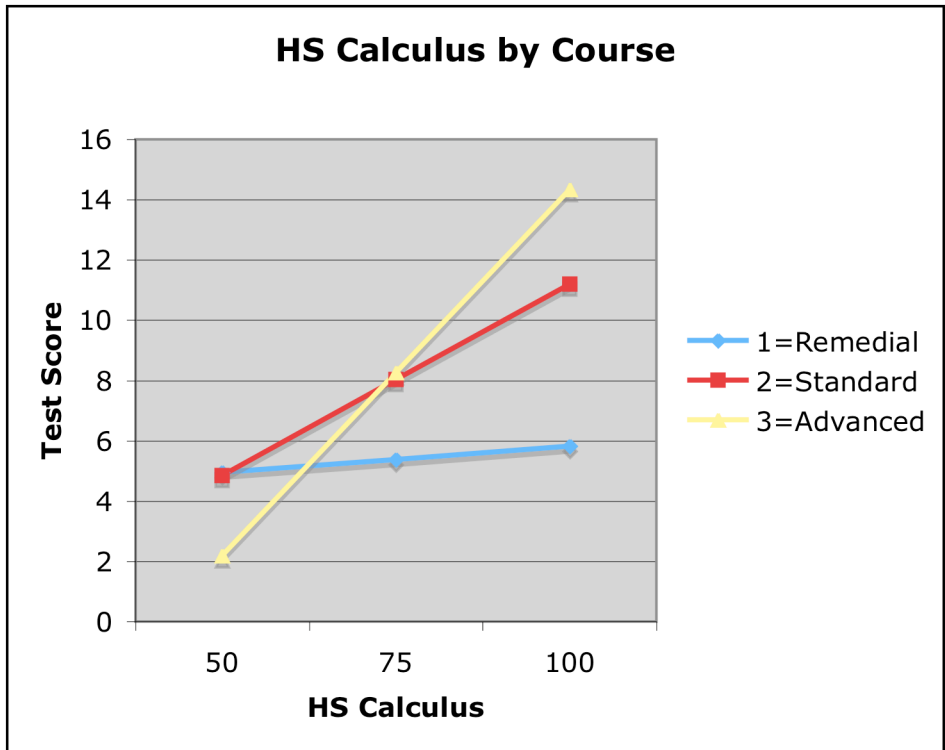
N	Mean	Std Dev	Minimum	Maximum
333	76.4474474	12.1385489	50.0000000	99.0000000

----- course=3 -----

Analysis Variable : hscalc HS Calculus

N	Mean	Std Dev	Minimum	Maximum
30	81.8333333	8.9792225	61.0000000	100.0000000

Class	C1	C3	$\hat{Y} = b_0 + b_1x + b_2c_1 + b_3c_3 + b_4c_1x + b_5c_3x$
1 = Remedial	1	0	4.08807 + 0.01724*hscalc
2 = Standard	0	0	-1.51021 + 0.12711*hscalc
3 = Advanced	0	1	-9.96939 + 0.24321*hscalc



It was easier with Excel, but the picture from R is better. I could not figure out how to make lines of different lengths in Excel. We have not gotten to R yet, but for the record, here is the R code:

```
HScalc <- c(50,50,61,99,80,100)
Test <- c(4.84529,4.95007,4.86642,11.07368,5.46727,14.35161)
xOne1 <- 50 ; yOne1 <- 4.95007 ; xOne2 <- 80 ; yOne2 <- 5.46727
xTwo1 <- 50; yTwo1 <- 4.84529; xTwo2 <- 99; yTwo2 <- 11.07368
xThree1 <- 61; yThree1 <- 4.86642; xThree2 <- 100; yThree2 <- 14.35161
plot(HScalc,Test,pch=' ')
lines(c(xOne1,xOne2),c(yOne1,yOne2),lty=1)
lines(c(xTwo1,xTwo2),c(yTwo1,yTwo2),lty=2)
lines(c(xThree1,xThree2),c(yThree1,yThree2),lty=3)
title("HS Calculus by Course")
x1 <- c(55,65) ; y1 <- c(13,13) ; lines(x1,y1,lty=1) ; text(73,13,"Remedial")
x2 <- c(55,65) ; y2 <- c(12,12) ; lines(x2,y2,lty=2) ; text(73,12,"Standard")
x3 <- c(55,65) ; y3 <- c(11,11) ; lines(x3,y3,lty=3) ; text(73,11,"Advanced")
```

Next we test differences among the levels of the three lines at selected points: HScalc = mean = 76, HScalc=80, and a deliberately crazy HScalc=200. Skipping right to the tests,

The REG Procedure
Model: MODEL1

Test At80 Results for Dependent Variable totscore

Source	DF	Mean Square	F Value	Pr > F
Numerator	2	30.78440	3.10	0.0461
Denominator	378	9.92035		

Test At90 Results for Dependent Variable totscore

Source	DF	Mean Square	F Value	Pr > F
Numerator	2	48.62123	4.90	0.0079
Denominator	378	9.92035		

Test At200 Results for Dependent Variable totscore

Source	DF	Mean Square	F Value	Pr > F
Numerator	2	30.65004	3.09	0.0467
Denominator	378	9.92035		

No intercept (and no interactions yet)

Gender, Ethnicity and Math performance 17
 No Intercept: Cell means coding. ANCOVA F = 2.64

The REG Procedure
 Model: MODEL1
 Dependent Variable: totscore Total # right on diagnostic test

NOTE: No intercept in model. R-Square is redefined.

Analysis of Variance

Source	DF	Sum of Squares	Mean Square	F Value	Pr > F
Model	4	26822	6705.41909	669.96	<.0001
Error	380	3803.32364	10.00875		
Uncorrected Total	384	30625			

Root MSE	3.16366	R-Square	0.8758
Dependent Mean	8.17448	Adj R-Sq	0.8745
Coeff Var	38.70167		

Parameter Estimates

Variable	Label	DF	Parameter Estimate	Standard Error
hscal	HS Calculus	1	0.12845	0.01373
c1		1	-2.71721	1.08749
c2		1	-1.61265	1.06398
c3		1	-0.57836	1.26347

Parameter Estimates

Variable	Label	DF	t Value	Pr > t
hscal	HS Calculus	1	9.35	<.0001
c1		1	-2.50	0.0129
c2		1	-1.52	0.1304
c3		1	-0.46	0.6474

Test course Results for Dependent Variable totscore

Source	DF	Mean Square	F Value	Pr > F
Numerator	2	26.43889	2.64	0.0726
Denominator	380	10.00875		

Gender, Ethnicity and Math performance
 Test **Interaction** with No Intercept: F = 2.69, p = 0.0690

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The REG Procedure
 Model: MODEL1
 Dependent Variable: totscore Total # right on diagnostic test

NOTE: No intercept in model. R-Square is redefined.

Analysis of Variance

Source	DF	Sum of Squares	Mean Square	F Value	Pr > F
Model	6	26875	4479.18459	451.51	<.0001
Error	378	3749.89244	9.92035		
Uncorrected Total	384	30625			

Root MSE	3.14966	R-Square	0.8776
Dependent Mean	8.17448	Adj R-Sq	0.8756
Coeff Var	38.53039		

Parameter Estimates

Variable	Label	DF	Parameter Estimate	Standard Error
c1		1	4.08807	4.56566
c2		1	-1.51021	1.10225
c3		1	-9.96939	5.36128
hscalcc1		1	0.01724	0.07376
hscalcc2		1	0.12711	0.01424
hscalcc3		1	0.24321	0.06514

Parameter Estimates

Variable	Label	DF	t Value	Pr > t
c1		1	0.90	0.3711
c2		1	-1.37	0.1715
c3		1	-1.86	0.0637
hscalcc1		1	0.23	0.8154
hscalcc2		1	8.93	<.0001
hscalcc3		1	3.73	0.0002

Test Interac Results for Dependent Variable totscore

Source	DF	Mean Square	F Value	Pr > F
Numerator	2	26.71560	2.69	0.0690
Denominator	378	9.92035		

Sex by Course

Gender, Ethnicity and Math performance
 Test Interaction with No Intercept: F = 2.69, p = 0.0690

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The FREQ Procedure

Table of course by sex

course	sex		
Frequency	Female	Male	Total
Row Pct			
1	28	28	56
	50.00	50.00	
2	198	173	371
	53.37	46.63	
3	8	29	37
	21.62	78.38	
Total	234	230	464

Frequency Missing = 7

Gender, Ethnicity and Math performance
 Course by Sex Regression with Effect Coding

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The REG Procedure

Model: MODEL1

Dependent Variable: totscore Total # right on diagnostic test

Analysis of Variance

Source	DF	Sum of Squares	Mean Square	F Value	Pr > F
Model	5	1009.57812	201.91562	17.82	<.0001
Error	458	5190.20636	11.33233		
Corrected Total	463	6199.78448			

Root MSE	3.36635	R-Square	0.1628
Dependent Mean	7.77155	Adj R-Sq	0.1537
Coeff Var	43.31635		

Parameter Estimates

Variable	Label	DF	Parameter Estimate	Standard Error
Intercept	Intercept	1	7.09726	0.27586
crs1		1	-2.56154	0.37888
crs2		1	0.97130	0.29381
gndr		1	-0.98284	0.27586
gcrs1		1	0.80427	0.37888
gcrs2		1	0.52539	0.29381

Parameter Estimates

Variable	Label	DF	t Value	Pr > t
Intercept	Intercept	1	25.73	<.0001
crs1		1	-6.76	<.0001
crs2		1	3.31	0.0010
gndr		1	-3.56	0.0004
gcrs1		1	2.12	0.0343
gcrs2		1	1.79	0.0744

Gender, Ethnicity and Math performance
Course by Sex Regression with Effect Coding

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The REG Procedure
Model: MODEL1

Test course Results for Dependent Variable totsore

Source	DF	Mean Square	F Value	Pr > F
Numerator	2	317.37256	28.01	<.0001
Denominator	458	11.33233		

Gender, Ethnicity and Math performance
Course by Sex Regression with Effect Coding

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The REG Procedure
Model: MODEL1

Test sex Results for Dependent Variable totsore

Source	DF	Mean Square	F Value	Pr > F
Numerator	1	143.85210	12.69	0.0004
Denominator	458	11.33233		

Gender, Ethnicity and Math performance
 Course by Sex Regression with Effect Coding

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The REG Procedure
 Model: MODEL1

Test SexByCrS Results for Dependent Variable totscore

Source	DF	Mean Square	F Value	Pr > F
Numerator	2	44.27167	3.91	0.0208
Denominator	458	11.33233		

Gender, Ethnicity and Math performance
 Course by Sex with proc glm: Much easier

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The GLM Procedure

Class Level Information

Class	Levels	Values
sex	2	Female Male
course	3	1 2 3

Number of observations 471

NOTE: Due to missing values, only 464 observations can be used in this analysis.

Gender, Ethnicity and Math performance
 Course by Sex with proc glm: Much easier

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The GLM Procedure

Dependent Variable: totscore Total # right on diagnostic test

Source	DF	Sum of Squares	Mean Square	F Value	Pr > F
Model	5	1009.578122	201.915624	17.82	<.0001
Error	458	5190.206361	11.332328		
Corrected Total	463	6199.784483			

R-Square	Coeff Var	Root MSE	totscore Mean
0.162841	43.31635	3.366352	7.771552

Source	DF	Type I SS	Mean Square	F Value	Pr > F
sex	1	165.4794660	165.4794660	14.60	0.0002
course	2	755.5553159	377.7776580	33.34	<.0001
sex*course	2	88.5433401	44.2716701	3.91	0.0208

Source	DF	Type III SS	Mean Square	F Value	Pr > F
sex	1	143.8520968	143.8520968	12.69	0.0004
course	2	634.7451233	317.3725616	28.01	<.0001
sex*course	2	88.5433401	44.2716701	3.91	0.0208

Gender, Ethnicity and Math performance
 Course by Sex with proc glm: Much easier

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The GLM Procedure

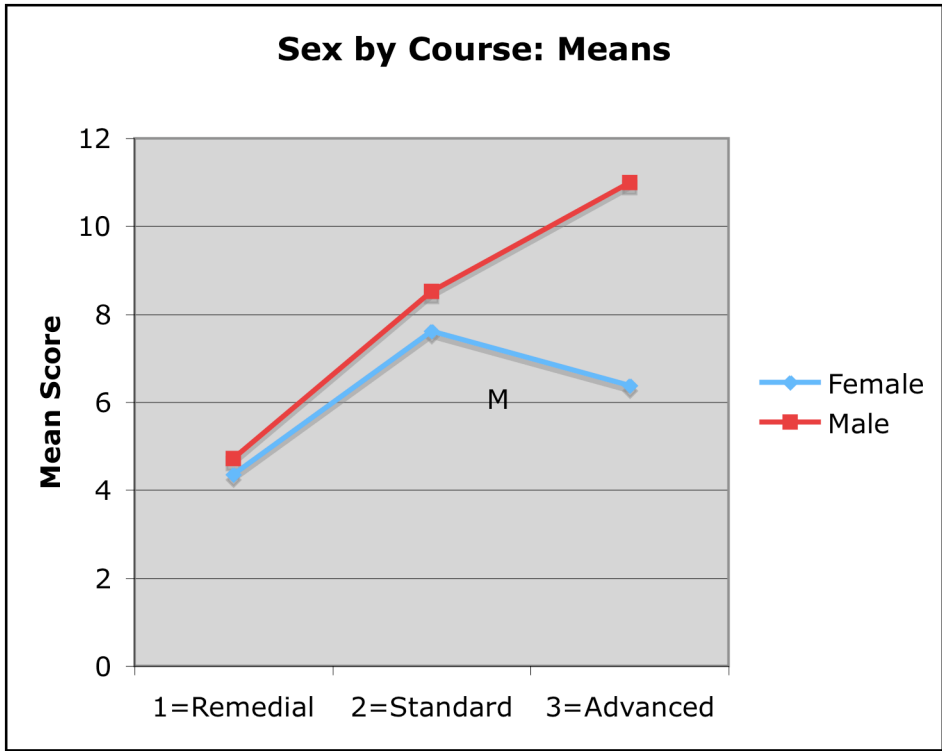
Level of sex	N	Mean	Std Dev
Female	234	7.17948718	3.29810814
Male	230	8.37391304	3.90936815

Level of course	N	Mean	Std Dev
1	56	4.5357143	2.44178985
2	371	8.0377358	3.47946551
3	37	10.0000000	4.06885187

Level of sex	Level of course	N	Mean	Std Dev
Female	1	28	4.3571429	2.19788258
Female	2	198	7.6111111	3.26421573
Female	3	8	6.3750000	2.38671921
Male	1	28	4.7142857	2.69233676
Male	2	173	8.5260116	3.65927696
Male	3	29	11.0000000	3.88219378

Repeating the ANOVA summary table,

Source	DF	Type III SS	Mean Square	F Value	Pr > F
sex	1	143.8520968	143.8520968	12.69	0.0004
course	2	634.7451233	317.3725616	28.01	<.0001
sex*course	2	88.5433401	44.2716701	3.91	0.0208



Gender, Ethnicity and Math performance
Quick peek at Final Grade

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Source	DF	Type III SS	Mean Square	F Value	Pr > F
sex	1	5.6850661	5.6850661	0.02	0.9013
course	2	623.1656390	311.5828195	0.84	0.4307
sex*course	2	178.3222847	89.1611424	0.24	0.7855

The REG Procedure
 Model: MODEL1
 Dependent Variable: totscore Total # right on diagnostic test

Analysis of Variance

Source	DF	Sum of Squares	Mean Square	F Value	Pr > F
Model	6	1315.63856	219.27309	22.43	<.0001
Error	372	3636.68334	9.77603		
Corrected Total	378	4952.32190			

Root MSE	3.12666	R-Square	0.2657
Dependent Mean	8.18997	Adj R-Sq	0.2538
Coeff Var	38.17673		

Parameter Estimates

Variable	Label	DF	Parameter Estimate	Standard Error
Intercept	Intercept	1	-1.71679	1.05852
hscal	HS Calculus	1	0.12497	0.01366
crs1		1	-0.81540	0.55729
crs2		1	0.41176	0.35973
gndr		1	-0.65399	0.34280
gcrs1		1	1.17230	0.53712
gcrs2		1	0.23339	0.35742

Parameter Estimates

Variable	Label	DF	t Value	Pr > t
Intercept	Intercept	1	-1.62	0.1057
hscal	HS Calculus	1	9.15	<.0001
crs1		1	-1.46	0.1443
crs2		1	1.14	0.2531
gndr		1	-1.91	0.0572
gcrs1		1	2.18	0.0297
gcrs2		1	0.65	0.5142

Gender, Ethnicity and Math performance
Course by Sex ANCOVA with effect coding

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The REG Procedure
Model: MODEL1

Test sex Results for Dependent Variable totscore

Source	DF	Mean Square	F Value	Pr > F
Numerator	1	35.58209	3.64	0.0572
Denominator	372	9.77603		

Gender, Ethnicity and Math performance
Course by Sex ANCOVA with effect coding

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The REG Procedure
Model: MODEL1

Test Course Results for Dependent Variable totscore

Source	DF	Mean Square	F Value	Pr > F
Numerator	2	12.74225	1.30	0.2728
Denominator	372	9.77603		

Gender, Ethnicity and Math performance
Course by Sex ANCOVA with effect coding

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The REG Procedure
Model: MODEL1

Test SexByCrS Results for Dependent Variable totscore

Source	DF	Mean Square	F Value	Pr > F
Numerator	2	33.51968	3.43	0.0335
Denominator	372	9.77603		

Gender, Ethnicity and Math performance
 Course by Sex ANCOVA with proc glm

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The GLM Procedure

Class Level Information

Class	Levels	Values
sex	2	Female Male
course	3	1 2 3

Number of observations 471

NOTE: Due to missing values, only 379 observations can be used in this analysis.

Gender, Ethnicity and Math performance
 Course by Sex ANCOVA with proc glm

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The GLM Procedure

Dependent Variable: totscore Total # right on diagnostic test

Source	DF	Sum of Squares	Mean Square	F Value	Pr > F
Model	6	1315.638562	219.273094	22.43	<.0001
Error	372	3636.683338	9.776030		
Corrected Total	378	4952.321900			

R-Square 0.265661
 Coeff Var 38.17673
 Root MSE 3.126664
 totscore Mean 8.189974

Source	DF	Type I SS	Mean Square	F Value	Pr > F
hscal	1	1108.454933	1108.454933	113.38	<.0001
sex	1	83.392225	83.392225	8.53	0.0037
course	2	56.752050	28.376025	2.90	0.0561
sex*course	2	67.039354	33.519677	3.43	0.0335

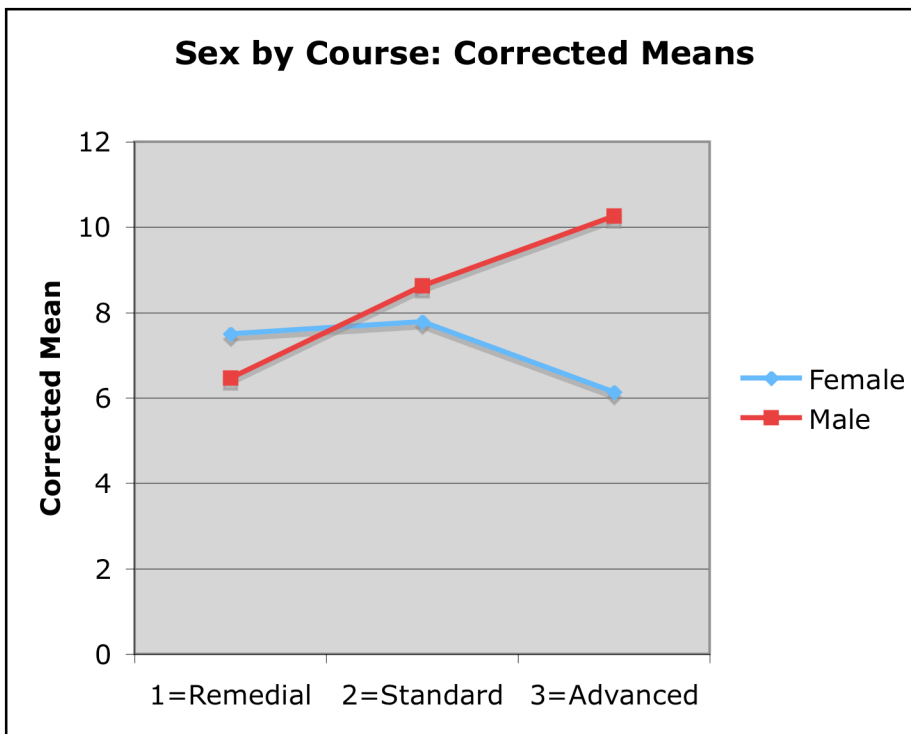
Source	DF	Type III SS	Mean Square	F Value	Pr > F
hscal	1	817.6922866	817.6922866	83.64	<.0001
sex	1	35.5820931	35.5820931	3.64	0.0572
course	2	25.4845063	12.7422532	1.30	0.2728
sex*course	2	67.0393536	33.5196768	3.43	0.0335

The GLM Procedure
 Least Squares Means

sex	totscore LSMEAN
Female	7.13805968
Male	8.44603872

course	totscore LSMEAN
1	6.97665373
2	8.20381366
3	8.19568020

sex	course	totscore LSMEAN
Female	1	7.4949641
Female	2	7.7832168
Female	3	6.1359981
Male	1	6.4583433
Male	2	8.6244105
Male	3	10.2553623



Gender, Ethnicity and Math performance
Parallel slopes?

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The GLM Procedure

Class Level Information

Class	Levels	Values
sex	2	Female Male
course	3	1 2 3

Number of observations 471

NOTE: Due to missing values, only 379 observations can be used in this analysis.

Dependent Variable: totscore Total # right on diagnostic test

Source	DF	Sum of Squares	Mean Square	F Value	Pr > F
Model	11	1447.714992	131.610454	13.78	<.0001
Error	367	3504.606908	9.549338		
Corrected Total	378	4952.321900			

R-Square Coeff Var Root MSE totscore Mean
0.292331 37.73150 3.090200 8.189974

Source	DF	Type I SS	Mean Square	F Value	Pr > F
hscalc	1	1108.454933	1108.454933	116.08	<.0001
sex	1	83.392225	83.392225	8.73	0.0033
course	2	56.752050	28.376025	2.97	0.0525
sex*course	2	67.039354	33.519677	3.51	0.0309
hscalc*sex	1	35.898621	35.898621	3.76	0.0533
hscalc*course	2	49.921878	24.960939	2.61	0.0746
hscalc*sex*course	2	46.255931	23.127965	2.42	0.0902

Source	DF	Type III SS	Mean Square	F Value	Pr > F
hscal	1	81.48477752	81.48477752	8.53	0.0037
sex	1	1.11720492	1.11720492	0.12	0.7325
course	2	18.87293847	9.43646924	0.99	0.3732
sex*course	2	35.95964019	17.97982009	1.88	0.1536
hscal*sex	1	1.65655207	1.65655207	0.17	0.6773
hscal*course	2	27.47843107	13.73921554	1.44	0.2386
hscal*sex*course	2	46.25593076	23.12796538	2.42	0.0902