Basic Analysis

“The real voyage of discovery consists not in seeking new landscapes, but in having new eyes.”

Marcel Proust
The correct bibliographic citation for this manual is as follows: SAS Institute Inc. 2020–2021.


*Basic Analysis*® 16

Copyright © 2020–2021, SAS Institute Inc., Cary, NC, USA

All rights reserved. Produced in the United States of America.

**U.S. Government License Rights; Restricted Rights:** The Software and its documentation is commercial computer software developed at private expense and is provided with RESTRICTED RIGHTS to the United States Government. Use, duplication or disclosure of the Software by the United States Government is subject to the license terms of this Agreement pursuant to, as applicable, FAR 12.212, DFAR 227.7202-1(a), DFAR 227.7202-3(a) and DFAR 227.7202-4 and, to the extent required under U.S. federal law, the minimum restricted rights as set out in FAR 52.227-19 (DEC 2007). If FAR 52.227-19 is applicable, this provision serves as notice under clause (c) thereof and no other notice is required to be affixed to the Software or documentation. The Government’s rights in Software and documentation shall be only those set forth in this Agreement.


March 2021

SAS® and all other SAS Institute Inc. product or service names are registered trademarks or trademarks of SAS Institute Inc. in the USA and other countries. ® indicates USA registration.

Other brand and product names are trademarks of their respective companies.

SAS software may be provided with certain third-party software, including but not limited to open-source software, which is licensed under its applicable third-party software license agreement. For license information about third-party software distributed with SAS software, refer to [http://support.sas.com/thirdpartylicenses](http://support.sas.com/thirdpartylicenses).
Get the Most from JMP

Whether you are a first-time or a long-time user, there is always something to learn about JMP.

Visit JMP.com to find the following:

- live and recorded webcasts about how to get started with JMP
- video demos and webcasts of new features and advanced techniques
- details on registering for JMP training
- schedules for seminars being held in your area
- success stories showing how others use JMP
- the JMP user community, resources for users including examples of add-ins and scripts, a forum, blogs, conference information, and so on

https://www.jmp.com/getstarted
## Contents

### Basic Analysis

1. **Learn about JMP**
   - **Documentation and Additional Resources**
     - Formatting Conventions in JMP Documentation ........................................... 17
     - JMP Help .................................................................................. 18
     - JMP Documentation Library ......................................................... 18
     - Additional Resources for Learning JMP .................................................. 24
       - JMP Tutorials .......................................................................... 24
       - Sample Data Tables .................................................................... 24
       - Learn about Statistical and JSL Terms .............................................. 25
       - Learn JMP Tips and Tricks .............................................................. 25
       - JMP Tooltips ............................................................................ 25
       - JMP User Community ................................................................ 26
     - Free Online Statistical Thinking Course .............................................. 26
     - JMP New User Welcome Kit ............................................................... 26
     - Statistics Knowledge Portal ............................................................... 26
     - JMP Training ............................................................................ 26
     - JMP Books by Users .................................................................... 27
     - The JMP Starter Window ................................................................. 27
     - JMP Technical Support ................................................................ 27

2. **Introduction to Basic Analysis**
   - Overview of Fundamental Analysis Methods .......................................... 29

3. **Distributions**
   - Using the Distribution Platform ............................................................... 31
     - Overview of the Distribution Platform ................................................ 34
     - Example of the Distribution Platform .................................................. 35
     - Launch the Distribution Platform ......................................................... 36
     - The Distribution Report ..................................................................... 38
       - Histograms ............................................................................... 39
       - The Frequencies Report ................................................................. 42
       - The Quantiles Report .................................................................... 43
       - The Summary Statistics Report ....................................................... 43
Basic Analysis

Contents

7

Continuous Fit Distributions .............................................................. 87
Discrete Fit Distributions ............................................................... 93
Details for the Legacy Distribution Fitters .......................................... 97
  Fit Distributions Options (Legacy) .................................................. 97
  Statistical Details for Continuous Fit Distributions (Legacy) ................. 102
  Statistical Details for Discrete Fit Distributions (Legacy) .................. 107
  Statistical Details for Fitted Quantiles (Legacy) ............................ 109
  Statistical Details for Fit Distribution Options (Legacy) ................... 109

4 Introduction to Fit Y by X

Examine Relationships between Two Variables

Overview of the Fit Y by X Platform ................................................ 115
Launch the Fit Y by X Platform ....................................................... 115
  Launch Specific Analyses from the JMP Starter Window .................. 116

5 Bivariate Analysis

Examine Relationships between Two Continuous Variables

Example of Bivariate Analysis ......................................................... 120
Launch the Bivariate Platform ....................................................... 120
  The Bivariate Plot ..................................................................... 121
Fitting Options ................................................................................ 122
  Fitting Options ..................................................................... 123
  Fitting Option Categories ......................................................... 125
  Fit the Same Option Multiple Times ........................................... 125
Histogram Borders .......................................................................... 126
Fit Mean ......................................................................................... 127
  Fit Mean Report ..................................................................... 127
Fit Line and Fit Polynomial ............................................................ 128
  Linear Fit and Polynomial Fit Reports ........................................ 128
Fit Special ..................................................................................... 134
  Fit Special Reports and Menus .................................................... 135
Flexible ......................................................................................... 136
  Fit Spline ............................................................................. 136
  Kernel Smoother .................................................................. 137
  Fit Each Value ..................................................................... 138
Fit Orthogonal .............................................................................. 139
  Orthogonal Fit Ratio Report ...................................................... 139
Robust ......................................................................................... 140
  Fit Robust ........................................................................... 140
  Fit Cauchy ........................................................................... 141
Density Ellipse .............................................................................. 141
<table>
<thead>
<tr>
<th>Contents</th>
<th></th>
</tr>
</thead>
<tbody>
<tr>
<td>Correlation Report</td>
<td>142</td>
</tr>
<tr>
<td>Nonpar Density</td>
<td>143</td>
</tr>
<tr>
<td>Quantile Density Contours Report</td>
<td>143</td>
</tr>
<tr>
<td>Group By</td>
<td>144</td>
</tr>
<tr>
<td>Fitting Menus</td>
<td>144</td>
</tr>
<tr>
<td>Fitting Menu Options</td>
<td>145</td>
</tr>
<tr>
<td>Diagnostics Plots</td>
<td>148</td>
</tr>
<tr>
<td>Additional Examples of the Bivariate Platform</td>
<td>149</td>
</tr>
<tr>
<td>Example of the Fit Special Option</td>
<td>149</td>
</tr>
<tr>
<td>Example of the Fit Orthogonal Option</td>
<td>152</td>
</tr>
<tr>
<td>Example of the Fit Robust Command</td>
<td>153</td>
</tr>
<tr>
<td>Example of Group By Using Density Ellipses</td>
<td>155</td>
</tr>
<tr>
<td>Example of Group By Using Regression Lines</td>
<td>156</td>
</tr>
<tr>
<td>Example of Grouping Using a By Variable</td>
<td>157</td>
</tr>
<tr>
<td>Statistical Details for the Bivariate Platform</td>
<td>159</td>
</tr>
<tr>
<td>Fit Line</td>
<td>159</td>
</tr>
<tr>
<td>Fit Spline</td>
<td>159</td>
</tr>
<tr>
<td>Fit Orthogonal</td>
<td>159</td>
</tr>
<tr>
<td>Summary of Fit Report</td>
<td>160</td>
</tr>
<tr>
<td>Lack of Fit Report</td>
<td>161</td>
</tr>
<tr>
<td>Parameter Estimates Report</td>
<td>162</td>
</tr>
<tr>
<td>Smoothing Fit Reports</td>
<td>162</td>
</tr>
<tr>
<td>Correlation Report</td>
<td>162</td>
</tr>
<tr>
<td>6 Oneway Analysis</td>
<td>163</td>
</tr>
<tr>
<td>Examine Relationships between a Continuous Y and a Categorical X Variable</td>
<td></td>
</tr>
<tr>
<td>Overview of Oneway Analysis</td>
<td>166</td>
</tr>
<tr>
<td>Example of Oneway Analysis</td>
<td>166</td>
</tr>
<tr>
<td>Launch the Oneway Platform</td>
<td>168</td>
</tr>
<tr>
<td>Data Format</td>
<td>169</td>
</tr>
<tr>
<td>The Oneway Plot</td>
<td>169</td>
</tr>
<tr>
<td>Oneway Platform Options</td>
<td>170</td>
</tr>
<tr>
<td>Display Options</td>
<td>174</td>
</tr>
<tr>
<td>Quantiles</td>
<td>175</td>
</tr>
<tr>
<td>Outlier Box Plots</td>
<td>176</td>
</tr>
<tr>
<td>Means/Anova and Means/Anova/Pooled t</td>
<td>177</td>
</tr>
<tr>
<td>The Summary of Fit Report</td>
<td>177</td>
</tr>
<tr>
<td>The t Test Report</td>
<td>178</td>
</tr>
<tr>
<td>The Analysis of Variance Report</td>
<td>178</td>
</tr>
<tr>
<td>The Means for Oneway Anova Report</td>
<td>180</td>
</tr>
</tbody>
</table>
Example of the Each Pair Stepwise, Newman-Keuls Test ................................................. 218
Example Contrasting Four Compare Means Tests ............................................................ 218
Example of the Nonparametric Wilcoxon Test .................................................................. 219
Example of the Unequal Variances Option ....................................................................... 222
Example of an Equivalence Test ......................................................................................... 223
Example of the Robust Fit Option ...................................................................................... 225
Example of the Power Option ............................................................................................. 226
Example of a Normal Quantile Plot .................................................................................... 228
Example of a CDF Plot ........................................................................................................ 229
Example of the Densities Options ....................................................................................... 230
Example of the Matching Column Option ......................................................................... 231
Example of Stacking Data for a Oneway Analysis .............................................................. 233
Statistical Details for the Oneway Platform ....................................................................... 239
  Comparison Circles ............................................................................................................. 239
  Power .................................................................................................................................. 241
  Summary of Fit Report ...................................................................................................... 241
  Tests That the Variances Are Equal .................................................................................. 242
  Nonparametric Test Statistics ........................................................................................... 243

7 Contingency Analysis ......................................................................................................... 247
Examine Relationships between Two Categorical Variables

Example of Contingency Analysis ....................................................................................... 249
Launch the Contingency Platform ....................................................................................... 250
  Data Format ...................................................................................................................... 251
The Contingency Report .................................................................................................... 252
Contingency Platform Options ............................................................................................ 253
Mosaic Plot .......................................................................................................................... 255
  Pop-Up Menu ................................................................................................................... 256
Contingency Table ................................................................................................................ 257
  Description of the Contingency Table ............................................................................. 258
Tests ................................................................................................................................... 259
  Description of the Tests Report ....................................................................................... 259
  Fisher’s Exact Test ............................................................................................................ 260
Analysis of Means for Proportions ...................................................................................... 260
Correspondence Analysis ................................................................................................... 261
  Understanding Correspondence Analysis Plots ................................................................. 261
  Correspondence Analysis Options ................................................................................... 261
  The Details Report ............................................................................................................ 261
Cochran-Mantel-Haenszel Test ............................................................................................ 262
Agreement Statistic .............................................................................................................. 263
Relative Risk .......................................................................................................... 263
Two Sample Test for Proportions ................................................................. 264
Measures of Association ........................................................................... 264
Cochran Armitage Trend Test ................................................................... 266
Exact Test ........................................................................................................... 266
Additional Examples of the Contingency Platform .......................................... 267
  Example of Analysis of Means for Proportions ............................................. 267
  Example of Correspondence Analysis .......................................................... 268
  Example of a Cochran Mantel Haenszel Test ................................................ 271
  Example of the Agreement Statistic Option .................................................. 272
  Example of the Relative Risk Option ........................................................... 273
  Example of a Two Sample Test for Proportions ............................................. 274
  Example of the Measures of Association Option ........................................ 275
  Example of the Cochran Armitage Trend Test .............................................. 276
Statistical Details for the Contingency Platform ................................................... 277
  Agreement Statistic Option .......................................................................... 277
  Odds Ratio Option ......................................................................................... 278
  Tests Report ..................................................................................................... 278
  Details Report in Correspondence Analysis .................................................. 279

8 Logistic Analysis ................................................................................................. 281
Examine Relationships between a Categorical Y and a Continuous X Variable
Overview of Logistic Regression ........................................................................ 283
  Nominal Logistic Regression .......................................................................... 283
  Ordinal Logistic Regression .......................................................................... 283
Example of Nominal Logistic Regression .......................................................... 284
Launch the Logistic Platform ............................................................................ 285
  Data Structure ................................................................................................. 286
The Logistic Report ............................................................................................ 287
  Logistic Plot ...................................................................................................... 288
  Iterations .......................................................................................................... 288
  Whole Model Test ............................................................................................ 288
  Fit Details ......................................................................................................... 290
  Parameter Estimates ......................................................................................... 291
Logistic Platform Options .................................................................................. 291
  ROC Curves ...................................................................................................... 292
  Save Probability Formula ............................................................................... 293
  Inverse Prediction ............................................................................................ 294
Additional Examples of Logistic Regression ....................................................... 294
  Example of Ordinal Logistic Regression ........................................................ 294
11 **Bootstrapping**  ................................................................. 359

Approximate the Distribution of a Statistic through Resampling

Overview of Bootstrapping ..................................................... 361
Platforms that Support Bootstrapping ...................................... 362
Example of Bootstrapping ...................................................... 363
Bootstrapping Window Options .............................................. 365
Stacked Bootstrap Results Table .......................................... 367
Unstacked Bootstrap Results Table ...................................... 368
Analysis of Bootstrap Results .............................................. 369
Additional Example of Bootstrapping .................................... 370
Statistical Details for Bootstrapping ...................................... 375
  Calculation of Fractional Weights ....................................... 375
  Bias-Corrected Percentile Intervals ..................................... 375

12 **Text Explorer** .............................................................. 377

Explore Unstructured Text in Your Data

Overview of the Text Explorer Platform .................................. 379
  Text Processing Steps ....................................................... 381
Example of the Text Explorer Platform .................................. 382
Launch the Text Explorer Platform ....................................... 384
  Customize Regex in the Regular Expression Editor ................ 387
The Text Explorer Report ..................................................... 393
  Summary Counts Report ................................................... 393
  Term and Phrase Lists ..................................................... 394
Text Explorer Platform Options .......................................... 398
  Text Preparation Options ................................................ 398
  Text Analysis Options .................................................... 405
Save Options ................................................................. 406
Report Options ............................................................... 408
Latent Class Analysis .......................................................... 409
Latent Semantic Analysis (SVD) .......................................... 410
  SVD Report ................................................................. 411
  SVD Report Options ...................................................... 412
Topic Analysis ................................................................. 414
  Topic Analysis Report .................................................... 415
  Topic Analysis Report Options ....................................... 415
Discriminant Analysis .......................................................... 416
  Discriminant Analysis Report ......................................... 417
  Discriminant Analysis Report Options .............................. 418
Term Selection ................................................................. 418
Contents

Term Selection Settings .......................................................... 419
Term Selection Report ............................................................ 420
Term Selection Report Options ................................................. 422
Sentiment Analysis ............................................................... 423
Sentiment Analysis Report ....................................................... 424
Sentiment Analysis Report Options .......................................... 426
Additional Example of the Text Explorer Platform ....................... 428

A References ........................................................................... 433
B Technology License Notices ................................................. 437
Learn about JMP documentation, such as book conventions, descriptions of each JMP document, the Help system, and where to find additional support.
## Contents

- Formatting Conventions in JMP Documentation .............................................. 17
- JMP Help ........................................................................................................... 18
- JMP Documentation Library ............................................................................ 18
- Additional Resources for Learning JMP ............................................................. 24
  - JMP Tutorials ................................................................................................. 24
  - Sample Data Tables ....................................................................................... 24
  - Learn about Statistical and JSL Terms ......................................................... 25
  - Learn JMP Tips and Tricks ............................................................................. 25
  - JMP Tooltips ................................................................................................ 25
  - JMP User Community ................................................................................... 26
  - Free Online Statistical Thinking Course ...................................................... 26
  - JMP New User Welcome Kit .......................................................................... 26
  - Statistics Knowledge Portal ........................................................................ 26
  - JMP Training .................................................................................................. 26
  - JMP Books by Users ..................................................................................... 27
  - The JMP Starter Window ............................................................................... 27
- JMP Technical Support .................................................................................... 27
Formatting Conventions in JMP Documentation

These conventions help you relate written material to information that you see on your screen:

- Sample data table names, column names, pathnames, filenames, file extensions, and folders appear in Helvetica (or sans-serif online) font.
- Code appears in Lucida Sans Typewriter (or monospace online) font.
- Code output appears in Lucida Sans Typewriter italic (or monospace italic online) font and is indented farther than the preceding code.
- **Helvetica bold** formatting (or bold sans-serif online) indicates items that you select to complete a task:
  - buttons
  - check boxes
  - commands
  - list names that are selectable
  - menus
  - options
  - tab names
  - text boxes
- The following items appear in italics:
  - words or phrases that are important or have definitions specific to JMP
  - book titles
  - variables
- Features that are for JMP Pro only are noted with the JMP Pro icon. For an overview of JMP Pro features, visit [https://www.jmp.com/software/pro](https://www.jmp.com/software/pro).

**Note:** Special information and limitations appear within a Note.

**Tip:** Helpful information appears within a Tip.
JMP Help

JMP Help in the Help menu enables you to search for information about JMP features, statistical methods, and the JMP Scripting Language (or JSL). You can open JMP Help in several ways:

- Search and view JMP Help on Windows by selecting Help > JMP Help.
- On Windows, press the F1 key to open the Help system in the default browser.
- Get help on a specific part of a data table or report window. Select the Help tool  from the Tools menu and then click anywhere in a data table or report window to see the Help for that area.
- Within a JMP window, click the Help button.

Note: The JMP Help is available for users with Internet connections. Users without an Internet connection can search all books in a PDF file by selecting Help > JMP Documentation Library. See “JMP Documentation Library” on page 18 for more information.

JMP Documentation Library

The Help system content is also available in one PDF file called JMP Documentation Library. Select Help > JMP Documentation Library to open the file. If you prefer searching individual PDF files of each document in the JMP library, download the files from https://www.jmp.com/documentation.

The following table describes the purpose and content of each document in the JMP library.

<table>
<thead>
<tr>
<th>Document Title</th>
<th>Document Purpose</th>
<th>Document Content</th>
</tr>
</thead>
<tbody>
<tr>
<td>Discovering JMP</td>
<td>If you are not familiar with JMP, start here.</td>
<td>Introduces you to JMP and gets you started creating and analyzing data. Also learn how to share your results.</td>
</tr>
<tr>
<td>Using JMP</td>
<td>Learn about JMP data tables and how to perform basic operations.</td>
<td>Covers general JMP concepts and features that span across all of JMP, including importing data, modifying columns properties, sorting data, and connecting to SAS.</td>
</tr>
<tr>
<td>Document Title</td>
<td>Document Purpose</td>
<td>Document Content</td>
</tr>
<tr>
<td>------------------</td>
<td>----------------------------------------------------------------------------------</td>
<td>---------------------------------------------------------------------------------------------------------------------------------------------------</td>
</tr>
<tr>
<td>Basic Analysis</td>
<td>Perform basic analysis using this document.</td>
<td>Describes these Analyze menu platforms:</td>
</tr>
<tr>
<td></td>
<td></td>
<td>• Distribution</td>
</tr>
<tr>
<td></td>
<td></td>
<td>• Fit Y by X</td>
</tr>
<tr>
<td></td>
<td></td>
<td>• Tabulate</td>
</tr>
<tr>
<td></td>
<td></td>
<td>• Text Explorer</td>
</tr>
<tr>
<td></td>
<td></td>
<td>Covers how to perform bivariate, one-way ANOVA, and contingency analyses through Analyze &gt; Fit Y by X. How to approximate sampling distributions using bootstrapping and how to perform parametric resampling with the Simulate platform are also included.</td>
</tr>
<tr>
<td>Essential Graphing</td>
<td>Find the ideal graph for your data.</td>
<td>Describes these Graph menu platforms:</td>
</tr>
<tr>
<td></td>
<td></td>
<td>• Graph Builder</td>
</tr>
<tr>
<td></td>
<td></td>
<td>• Scatterplot 3D</td>
</tr>
<tr>
<td></td>
<td></td>
<td>• Contour Plot</td>
</tr>
<tr>
<td></td>
<td></td>
<td>• Bubble Plot</td>
</tr>
<tr>
<td></td>
<td></td>
<td>• Parallel Plot</td>
</tr>
<tr>
<td></td>
<td></td>
<td>• Cell Plot</td>
</tr>
<tr>
<td></td>
<td></td>
<td>• Scatterplot Matrix</td>
</tr>
<tr>
<td></td>
<td></td>
<td>• Ternary Plot</td>
</tr>
<tr>
<td></td>
<td></td>
<td>• Treemap</td>
</tr>
<tr>
<td></td>
<td></td>
<td>• Chart</td>
</tr>
<tr>
<td></td>
<td></td>
<td>• Overlay Plot</td>
</tr>
<tr>
<td></td>
<td></td>
<td>The book also covers how to create background and custom maps.</td>
</tr>
<tr>
<td>Profilers</td>
<td>Learn how to use interactive profiling tools, which enable you to view cross-sections of any response surface.</td>
<td>Covers all profilers listed in the Graph menu. Analyzing noise factors is included along with running simulations using random inputs.</td>
</tr>
<tr>
<td>Document Title</td>
<td>Document Purpose</td>
<td>Document Content</td>
</tr>
<tr>
<td>--------------------------------</td>
<td>---------------------------------------------------------------------------------</td>
<td>--------------------------------------------------------------------------------------------------------------------------------------------------</td>
</tr>
<tr>
<td>Design of Experiments Guide</td>
<td>Learn how to design experiments and determine appropriate sample sizes.</td>
<td>Covers all topics in the DOE menu.</td>
</tr>
<tr>
<td>Fitting Linear Models</td>
<td>Learn about Fit Model platform and many of its personalities.</td>
<td>Describes these personalities, all available within the Analyze menu Fit Model platform:</td>
</tr>
<tr>
<td></td>
<td></td>
<td>• Standard Least Squares</td>
</tr>
<tr>
<td></td>
<td></td>
<td>• Stepwise</td>
</tr>
<tr>
<td></td>
<td></td>
<td>• Generalized Regression</td>
</tr>
<tr>
<td></td>
<td></td>
<td>• Mixed Model</td>
</tr>
<tr>
<td></td>
<td></td>
<td>• MANOVA</td>
</tr>
<tr>
<td></td>
<td></td>
<td>• Loglinear Variance</td>
</tr>
<tr>
<td></td>
<td></td>
<td>• Nominal Logistic</td>
</tr>
<tr>
<td></td>
<td></td>
<td>• Ordinal Logistic</td>
</tr>
<tr>
<td></td>
<td></td>
<td>• Generalized Linear Model</td>
</tr>
<tr>
<td>Document Title</td>
<td>Document Purpose</td>
<td>Document Content</td>
</tr>
<tr>
<td>-------------------------</td>
<td>------------------------------------------------</td>
<td>--------------------------------------------------------------------------------------------------------------------------------------------------------</td>
</tr>
</tbody>
</table>
| *Predictive and Specialized Modeling* | Learn about additional modeling techniques. | Describes these Analyze > Predictive Modeling menu platforms:  
  - Neural  
  - Partition  
  - Bootstrap Forest  
  - Boosted Tree  
  - K Nearest Neighbors  
  - Naive Bayes  
  - Support Vector Machines  
  - Model Comparison  
  - Model Screening  
  - Make Validation Column  
  - Formula Depot  

Describes these Analyze > Specialized Modeling menu platforms:  
  - Fit Curve  
  - Nonlinear  
  - Functional Data Explorer  
  - Gaussian Process  
  - Time Series  
  - Matched Pairs  

Describes these Analyze > Screening menu platforms:  
  - Modeling Utilities  
  - Response Screening  
  - Process Screening  
  - Predictor Screening  
  - Association Analysis  
  - Process History Explorer
<table>
<thead>
<tr>
<th>Document Title</th>
<th>Document Purpose</th>
<th>Document Content</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>Multivariate Methods</strong></td>
<td>Read about techniques for analyzing several variables simultaneously.</td>
<td>Describes these Analyze &gt; Multivariate Methods menu platforms:</td>
</tr>
<tr>
<td></td>
<td></td>
<td>• Multivariate</td>
</tr>
<tr>
<td></td>
<td></td>
<td>• Principal Components</td>
</tr>
<tr>
<td></td>
<td></td>
<td>• Discriminant</td>
</tr>
<tr>
<td></td>
<td></td>
<td>• Partial Least Squares</td>
</tr>
<tr>
<td></td>
<td></td>
<td>• Multiple Correspondence Analysis</td>
</tr>
<tr>
<td></td>
<td></td>
<td>• Structural Equation Models</td>
</tr>
<tr>
<td></td>
<td></td>
<td>• Factor Analysis</td>
</tr>
<tr>
<td></td>
<td></td>
<td>• Multidimensional Scaling</td>
</tr>
<tr>
<td></td>
<td></td>
<td>• Item Analysis</td>
</tr>
<tr>
<td></td>
<td></td>
<td>Describes these Analyze &gt; Clustering menu platforms:</td>
</tr>
<tr>
<td></td>
<td></td>
<td>• Hierarchical Cluster</td>
</tr>
<tr>
<td></td>
<td></td>
<td>• K Means Cluster</td>
</tr>
<tr>
<td></td>
<td></td>
<td>• Normal Mixtures</td>
</tr>
<tr>
<td></td>
<td></td>
<td>• Latent Class Analysis</td>
</tr>
<tr>
<td></td>
<td></td>
<td>• Cluster Variables</td>
</tr>
<tr>
<td><strong>Quality and Process Methods</strong></td>
<td>Read about tools for evaluating and improving processes.</td>
<td>Describes these Analyze &gt; Quality and Process menu platforms:</td>
</tr>
<tr>
<td></td>
<td></td>
<td>• Control Chart Builder and individual control charts</td>
</tr>
<tr>
<td></td>
<td></td>
<td>• Measurement Systems Analysis</td>
</tr>
<tr>
<td></td>
<td></td>
<td>• Variability / Attribute Gauge Charts</td>
</tr>
<tr>
<td></td>
<td></td>
<td>• Process Capability</td>
</tr>
<tr>
<td></td>
<td></td>
<td>• Model Driven Multivariate Control Chart</td>
</tr>
<tr>
<td></td>
<td></td>
<td>• Legacy Control Charts</td>
</tr>
<tr>
<td></td>
<td></td>
<td>• Pareto Plot</td>
</tr>
<tr>
<td></td>
<td></td>
<td>• Diagram</td>
</tr>
<tr>
<td></td>
<td></td>
<td>• Manage Spec Limits</td>
</tr>
<tr>
<td></td>
<td></td>
<td>• OC Curves</td>
</tr>
<tr>
<td>Document Title</td>
<td>Document Purpose</td>
<td>Document Content</td>
</tr>
<tr>
<td>--------------------------------</td>
<td>----------------------------------------------------------------------------------</td>
<td>----------------------------------------------------------------------------------</td>
</tr>
</tbody>
</table>
| Reliability and Survival Methods | Learn to evaluate and improve reliability in a product or system and analyze survival data for people and products. | Describes these Analyze > Reliability and Survival menu platforms:  
  • Life Distribution  
  • Fit Life by X  
  • Cumulative Damage  
  • Recurrence Analysis  
  • Degradation  
  • Destructive Degradation  
  • Reliability Forecast  
  • Reliability Growth  
  • Reliability Block Diagram  
  • Repairable Systems Simulation  
  • Survival  
  • Fit Parametric Survival  
  • Fit Proportional Hazards |
| Consumer Research               | Learn about methods for studying consumer preferences and using that insight to create better products and services. | Describes these Analyze > Consumer Research menu platforms:  
  • Categorical  
  • Choice  
  • MaxDiff  
  • Uplift  
  • Multiple Factor Analysis |
| Scripting Guide                 | Learn about taking advantage of the powerful JMP Scripting Language (JSL).         | Covers a variety of topics, such as writing and debugging scripts, manipulating data tables, constructing display boxes, and creating JMP applications. |
| JSL Syntax Reference            | Read about many JSL functions on functions and their arguments, and messages that you send to objects and display boxes. | Includes syntax, examples, and notes for JSL commands. |
Additional Resources for Learning JMP

In addition to reading JMP help, you can also learn about JMP using the following resources:

- “JMP Tutorials”
- “Sample Data Tables”
- “Learn about Statistical and JSL Terms”
- “Learn JMP Tips and Tricks”
- “JMP Tooltips”
- “JMP User Community”
- “Free Online Statistical Thinking Course”
- “JMP New User Welcome Kit”
- “Statistics Knowledge Portal”
- “JMP Training”
- “JMP Books by Users”
- “The JMP Starter Window”

JMP Tutorials

You can access JMP tutorials by selecting Help > Tutorials. The first item on the Tutorials menu is Tutorials Directory. This opens a new window with all the tutorials grouped by category.

If you are not familiar with JMP, start with the Beginners Tutorial. It steps you through the JMP interface and explains the basics of using JMP.

The rest of the tutorials help you with specific aspects of JMP, such as designing an experiment and comparing a sample mean to a constant.

Sample Data Tables

All of the examples in the JMP documentation suite use sample data. Select Help > Sample Data Library to open the sample data directory.

To view an alphabetized list of sample data tables or view sample data within categories, select Help > Sample Data.

Sample data tables are installed in the following directory:

On Windows: C:\Program Files\SAS\JMP\16\Samples\Data
On macOS: ~/Library/Application Support/JMP/16/Samples/Data
In JMP Pro, sample data is installed in the JMPPRO (rather than JMP) directory.

To view examples using sample data, select Help > Sample Data and navigate to the Teaching Resources section. To learn more about the teaching resources, visit https://jmp.com/tools.

**Learn about Statistical and JSL Terms**

For help with statistical terms, select Help > Statistics Index. For help with JSL scripting and examples, select Help > Scripting Index.

**Statistics Index**  Provides definitions of statistical terms.

**Scripting Index**  Lets you search for information about JSL functions, objects, and display boxes. You can also edit and run sample scripts from the Scripting Index and get help on the commands.

**Learn JMP Tips and Tricks**

When you first start JMP, you see the Tip of the Day window. This window provides tips for using JMP.

To turn off the Tip of the Day, clear the **Show tips at startup** check box. To view it again, select Help > Tip of the Day. Or, you can turn it off using the Preferences window.

**JMP Tooltips**

JMP provides descriptive tooltips (or *hover labels*) when you hover over items, such as the following:

- Menu or toolbar options
- Labels in graphs
- Text results in the report window (move your cursor in a circle to reveal)
- Files or windows in the Home Window
- Code in the Script Editor

**Tip:** On Windows, you can hide tooltips in the JMP Preferences. Select File > Preferences > General and then deselect **Show menu tips**. This option is not available on macOS.
**JMP User Community**

The JMP User Community provides a range of options to help you learn more about JMP and connect with other JMP users. The learning library of one-page guides, tutorials, and demos is a good place to start. And you can continue your education by registering for a variety of JMP training courses.

Other resources include a discussion forum, sample data and script file exchange, webcasts, and social networking groups.

To access JMP resources on the website, select Help > JMP User Community or visit https://community.jmp.com.

**Free Online Statistical Thinking Course**

Learn practical statistical skills in this free online course on topics such as exploratory data analysis, quality methods, and correlation and regression. The course consists of short videos, demonstrations, exercises, and more. Visit https://www.jmp.com/statisticalthinking.

**JMP New User Welcome Kit**

The JMP New User Welcome Kit is designed to help you quickly get comfortable with the basics of JMP. You’ll complete its thirty short demo videos and activities, build your confidence in using the software, and connect with the largest online community of JMP users in the world. Visit https://www.jmp.com/welcome.

**Statistics Knowledge Portal**

The Statistics Knowledge Portal combines concise statistical explanations with illuminating examples and graphics to help visitors establish a firm foundation upon which to build statistical skills. Visit https://www.jmp.com/skp.

**JMP Training**

SAS offers training on a variety of topics led by a seasoned team of JMP experts. Public courses, live web courses, and on-site courses are available. You might also choose the online e-learning subscription to learn at your convenience. Visit https://www.jmp.com/training.
JMP Books by Users

Additional books about using JMP that are written by JMP users are available on the JMP website. Visit https://www.jmp.com/books.

The JMP Starter Window

The JMP Starter window is a good place to begin if you are not familiar with JMP or data analysis. Options are categorized and described, and you launch them by clicking a button. The JMP Starter window covers many of the options found in the Analyze, Graph, Tables, and File menus. The window also lists JMP Pro features and platforms.

- To open the JMP Starter window, select View (Window on macOS) > JMP Starter.
- To display the JMP Starter automatically when you open JMP on Windows, select File > Preferences > General, and then select JMP Starter from the Initial JMP Window list. On macOS, select JMP > Preferences > Initial JMP Starter Window.

JMP Technical Support

JMP technical support is provided by statisticians and engineers educated in SAS and JMP, many of whom have graduate degrees in statistics or other technical disciplines.

Many technical support options are provided at https://www.jmp.com/support, including the technical support phone number.
Basic Analysis describes the initial types of analyses that you often perform in JMP:

- The Distribution platform illustrates the distribution of a single variable using histograms, additional graphs, and reports. Once you know how your data is distributed, you can plan the appropriate type of analysis going forward. See Chapter 3, “Distributions”.

- The Fit Y by X platform analyzes the pair of X and Y variables that you specify, by context, based on modeling type. See Chapter 4, “Introduction to Fit Y by X”. The four types of analyses include:
  - The Bivariate platform, which analyzes the relationship between two continuous X variables. See Chapter 5, “Bivariate Analysis”.
  - The Oneway platform, which analyzes how the distribution of a continuous Y variable differs across groups defined by a categorical X variable. See Chapter 6, “Oneway Analysis”.
  - The Contingency platform, which analyzes the distribution of a categorical response variable Y as conditioned by the values of a categorical X factor. See Chapter 7, “Contingency Analysis”.
  - The Logistic platform, which fits the probabilities for response categories (Y) to a continuous X predictor. See Chapter 8, “Logistic Analysis”.

- The Tabulate platform interactively constructs tables of descriptive statistics. See Chapter 9, “Tabulate”.

- The Simulate feature provides parametric and nonparametric simulation capability. See Chapter 10, “Simulate”.

- Bootstrap analysis approximates the sampling distribution of a statistic. The data is re-sampled with replacement and the statistic is computed. This process is repeated to produce a distribution of values for the statistic. See Chapter 11, “Bootstrapping”.

- The Text Explorer platform enables you to categorize and analyze unformatted text data. You can use regular expressions to clean up the data before you proceed to analysis. See Chapter 12, “Text Explorer”.
Use the Distribution platform to explore the distribution of a single variable using histograms, box plots, and summary statistics. You can perform several types of hypothesis tests, including \( t \) tests, \( z \) tests, Chi-squared tests, and equivalence tests. You can also construct confidence, tolerance, and prediction intervals, and estimate process capability. The word *univariate* simply means involving one variable instead of two (bivariate) or many (multivariate). However, you can examine the distribution of several individual variables within a report. The report content for each variable depends on whether the variable is categorical (nominal or ordinal) or continuous.

The Distribution report window is interactive. Clicking on a histogram bar highlights the corresponding data in any other histograms and in the data table.

**Figure 3.1** Example of the Distribution Platform
# Contents

Overview of the Distribution Platform ................................................................. 34  
Example of the Distribution Platform ............................................................... 35  
Launch the Distribution Platform ................................................................. 36  
The Distribution Report ..................................................................................... 38  
  Histograms ......................................................................................................... 39  
  The Frequencies Report .................................................................................. 42  
  The Quantiles Report ...................................................................................... 43  
  The Summary Statistics Report ...................................................................... 43  
Distribution Platform Options ........................................................................... 46  
Options for Categorical Variables ..................................................................... 47  
  Display Options for Categorical Variables .................................................... 47  
  Histogram Options for Categorical Variables .............................................. 47  
  Save Options for Categorical Variables ....................................................... 48  
Options for Continuous Variables .................................................................... 48  
  Display Options for Continuous Variables .................................................. 50  
  Histogram Options for Continuous Variables ............................................ 50  
  Normal Quantile Plot .................................................................................... 52  
  Outlier Box Plot ............................................................................................ 52  
  Quantile Box Plot ......................................................................................... 53  
  Stem and Leaf ............................................................................................... 55  
  CDF Plot ........................................................................................................ 55  
  Test Mean ....................................................................................................... 56  
  Test Std Dev .................................................................................................. 58  
  Test Equivalence ........................................................................................... 58  
  Confidence Intervals ..................................................................................... 59  
  Prediction Intervals ....................................................................................... 60  
  Tolerance Intervals ....................................................................................... 60  
  Process Capability .......................................................................................... 60  
  Fit Distributions ............................................................................................. 63  
  Save Options for Continuous Variables ..................................................... 68  
Additional Examples of the Distribution Platform ............................................... 69  
  Example of Selecting Data in Multiple Histograms ..................................... 69  
  Example Using a By Variable ....................................................................... 70  
  Examples of the Test Probabilities Option .................................................... 71  
  Example of Prediction Intervals ................................................................... 74  
  Example of Tolerance Intervals .................................................................... 75  
  Example of Process Capability ..................................................................... 76  
Statistical Details for the Distribution Platform .................................................. 78  
  Standard Error Bars ....................................................................................... 78
Statistical Details for Quantiles ................................................................. 78
Summary Statistics ................................................................. 79
Normal Quantile Plot ................................................................. 80
Wilcoxon Signed Rank Test ......................................................... 80
Standard Deviation Test .............................................................. 82
Normal Quantiles ................................................................. 83
Saving Standardized Data ........................................................... 83
Prediction Intervals ................................................................. 83
Tolerance Intervals ................................................................. 84
Continuous Fit Distributions ......................................................... 86
Discrete Fit Distributions ........................................................... 92
Details for the Legacy Distribution Fitters ..................................... 96
Fit Distributions Options (Legacy) ............................................... 96
Statistical Details for Continuous Fit Distributions (Legacy) .......... 101
Statistical Details for Discrete Fit Distributions (Legacy) ............. 106
Statistical Details for Fitted Quantiles (Legacy) ......................... 108
Statistical Details for Fit Distribution Options (Legacy) ............... 108
Overview of the Distribution Platform

The treatment of variables in the Distribution platform is different, depending on the modeling type of the variable, which can be categorical (nominal or ordinal) or continuous.

**Categorical Variables**

For categorical variables, the initial graph that appears is a histogram. The histogram shows a bar for each level of the ordinal or nominal variable. You can also add a divided (mosaic) bar chart.

The Frequencies report show counts and proportions. You can add confidence intervals and test the probabilities from the options in the red triangle menu.

**Continuous Variables**

For numeric continuous variables, the initial graphs show a histogram and an outlier box plot. The histogram shows a bar for grouped values of the continuous variable. The following options are also available:

- normal quantile plot
- quantile box plot
- stem and leaf plot
- CDF plot

The reports show selected quantiles and summary statistics. Additional report options are available in the red triangle menu for the following:

- saving ranks, probability scores, normal quantile values, and so on, as new columns in the data table (Save options)
- testing the mean and standard deviation of the column against a constant you specify (Test Mean and Test Std Dev options)
- fitting various distributions and nonparametric smoothing curves (Continuous Fit and Discrete Fit options)
- performing a process capability analysis for a quality control application
- confidence intervals, prediction intervals, and tolerance intervals
Example of the Distribution Platform

Learn how to create a distribution in JMP. Suppose that you have data on 40 students, and you want to see the distribution of age and height among the students.

1. Select Help > Sample Data Library and open Big Class.jmp.
2. Select Analyze > Distribution.
4. Click OK.

Figure 3.2 Example of the Distribution Platform

From the histograms, you notice the following:

- The ages are not uniformly distributed.
- For height, there are two points with extreme values (that might be outliers).
Click the bar for 50 in the height histogram to take a closer look at the potential outliers.

- The corresponding ages are highlighted in the age histogram. The potential outliers are age 12.
- The corresponding rows are highlighted in the data table. The names of the potential outliers are Lillie and Robert.

Add labels to the potential outliers in the height histogram.

1. Select both outliers.
2. Right-click one of the outliers and select **Row Label**.
   
   Label icons are added to these rows in the data table.
3. Resize the box plot wider to see the full labels.

**Figure 3.3** Potential Outliers Labeled

---

**Launch the Distribution Platform**

Launch the Distribution platform by selecting **Analyze > Distribution**.

**Figure 3.4** The Distribution Launch Window
For more information about the options in the Select Columns red triangle menu, see *Using JMP*.

**Y, Columns** Assigns the variables that you want to analyze. A histogram and associated reports appear for each variable.

**Weight** Assigns a variable that specifies weights for observations on continuous Ys. For categorical Ys, the Weight column is ignored. Any statistic that is based on the sum of the weights is affected by weights.

**Freq** Assigns a frequency variable to this role. This is useful if your data are summarized. In this instance, you have one column for the Y values and another column for the frequency of occurrence of the Y values. The sum of this variable is included in the overall count appearing in the Summary Statistics report (represented by N). All other moment statistics (mean, standard deviation, and so on) are also affected by the **Freq** variable.

**By** Produces a separate report for each level of the **By** variable. If more than one **By** variable is assigned, a separate report is produced for each possible combination of the levels of the **By** variables.

**Create Process Capability** (Appears only if a column contains a Spec Limits column property.) Adds a Process Capability report for the analysis columns that contain a Spec Limits column property.

**Histograms Only** Removes everything except the histograms from the report window.

For more information about launch windows, see *Using JMP*. 
The Distribution Report

The initial Distribution report contains a histogram and reports for each variable.

Figure 3.5 The Initial Distribution Report Window

Note: Follow the instructions in “Example of the Distribution Platform” on page 35 to produce the report shown in Figure 3.5.

Red Triangle Menus

The red triangle menu next to Distributions contains options that affect all of the variables. See “Distribution Platform Options” on page 46.

The red triangle menu next to each variable contains options that affect only that variable. See “Options for Categorical Variables” on page 47 or “Options for Continuous Variables” on page 48.
Tip: If you hold down the Ctrl key and select a variable option, the option applies to all of the variables in the report that have the same modeling type.

Histograms and Reports

Histograms visually display your data. See “Histograms” on page 39.

The initial report for a categorical variable contains a Frequencies report. See “The Frequencies Report” on page 42.


Replace, Add, or Remove Variables in Histograms

To replace a variable in a histogram, from the Columns panel of the associated data table, drag and drop the variable into the axis of the histogram.

To create a new histogram in a report using a new variable, drag and drop the variable outside of an existing histogram. The new variable and histogram can be added before, between, or after the existing histograms.

To remove a variable from a histogram, select Remove from the red triangle menu.

Hidden and Excluded Rows

If you apply the Hidden row state to rows in the data table, the corresponding points do not appear in plots that show points. However, histograms are still constructed using the hidden rows.

If you want to exclude rows from the construction of the histograms and from analysis results, apply the Exclude row state. Then select Redo > Redo Analysis from the red triangle menu next to Distributions. Any rows that are excluded in the data table are also hidden in plots that show points.

Histograms

Histograms visually display your data. For categorical (nominal or ordinal) variables, the histogram shows a bar for each level of the ordinal or nominal variable. For continuous variables, the histogram shows a bar for grouped values of the continuous variable.

Highlighting data Click a histogram bar or an outlying point in the graph. The corresponding rows are highlighted in the data table, and corresponding sections of other histograms are also highlighted, if applicable. See “Highlight Bars and Select Rows” on page 41.
Creating a subset  Double-click a histogram bar, or right-click a histogram bar and select Subset. A new data table that contains only the selected data is created.

Resizing the entire histogram  Hover over the histogram borders until you see a double-sided arrow. Then click and drag the borders.

Rescaling the axis  Click and drag on an axis to rescale it.

Alternatively, hover over the axis until you see a hand. Then, double-click the axis and set the parameters in the Axis Settings window.

Resizing histogram bars  (Available only for continuous variables.) There are multiple options to resize histogram bars. See “Resize Histogram Bars for Continuous Variables” on page 40.

Specifying your selection  Specify the data that you select in multiple histograms. See “Specify Your Selection in Multiple Histograms” on page 42.

To see additional options for the histogram or the associated data table:

- Right-click a histogram. See Using JMP.
- Right-click an axis. You can add a label or modify the axis. See Using JMP.
- Click the red triangle next to the variable, and select Histogram Options. Options are slightly different depending on the variable modeling type. See “Options for Categorical Variables” on page 47 or “Options for Continuous Variables” on page 48.

Resize Histogram Bars for Continuous Variables

Resize histogram bars for continuous variables by using the following:

- the Grabber (hand) tool
- the Set Bin Width option
- the Increment option

Use the Grabber Tool

The Grabber tool is a quick way to explore your data.

1. Select Tools > Grabber.

   Note: (Windows only) To see the menu bar, you might need to hover over the bar below the window title. You can also change this setting in File > Preferences > Windows Specific.

2. Place the grabber tool anywhere in the histogram.
3. Click and drag the histogram bars.
Think of each bar as a bin that holds a number of observations. For vertical histograms:

- Moving the hand to the left increases the bin width and combines intervals. The number of bars decreases as the bar size increases.
- Moving the hand to the right decreases the bin width, producing more bars.
- Moving the hand up or down shifts the bin locations on the axis, which changes the contents and size of each bin.

**Note:** If you have changed the histogram orientation to horizontal, reverse these directions. Move the hand down to increase bin width, up to decrease bin width, and left or right to shift bin locations on the axis.

**Use the Set Bin Width Option**

The **Set Bin Width** option is a more precise way to set the width for all bars in a histogram. To use the Set Bin Width option, from the red triangle menu for the variable, select **Histogram Options > Set Bin Width**. Change the bin width value.

**Use the Increment Option**

The **Increment** option is another precise way to set the bar width. To use the **Increment** option, double-click the axis, and change the Increment value.

**Highlight Bars and Select Rows**

Clicking on a histogram bar highlights the bar and selects the corresponding rows in the data table. The appropriate portions of all other graphical displays also highlight the selection. Figure 3.6 shows the results of highlighting a bar in the height histogram. The corresponding rows are selected in the data table.

**Tip:** To deselect specific histogram bars, press Ctrl and click the highlighted bars.
Specify Your Selection in Multiple Histograms

Extend or narrow your selection in histograms:

- To extend your selection, hold down the Shift key and select another bar. This is the equivalent of using an or operator.

- To narrow your selection, hold down the Ctrl and Alt keys (Windows) or Command and Option keys (macOS) and select another bar. This is the equivalent of using an and operator.

For an example, see “Example of Selecting Data in Multiple Histograms” on page 69.

The Frequencies Report

For nominal and ordinal variables, the Frequencies report lists the levels of the variables, along with the associated frequency of occurrence and probabilities.

For each level of a categorical (nominal or ordinal) variable, the Frequencies report contains the information described in the following list. Missing values are omitted from the analysis.
**Tip:** Click a value in the Frequencies report to select the corresponding data in the histogram and data table.

**Level**  
Lists each value found for a response variable.

**Count**  
Lists the number of rows found for each level of a response variable. If you use a Freq variable, the Count is the sum of the Freq variables for each level of the response variable.

**Prob**  
Lists the probability (or proportion) of occurrence for each level of a response variable. The probability is computed as the count divided by the total frequency of the variable, shown at the bottom of the table.

**StdErr Prob**  
Lists the standard error of the probabilities. This column might be hidden. To show the column, right-click in the table and select **Columns > StdErr Prob**.

**Cum Prob**  
Contains the cumulative sum of the column of probabilities. This column might be hidden. To show the column, right-click in the table and select **Columns > Cum Prob**.

### The Quantiles Report

For continuous variables, the Quantiles report lists the values of selected quantiles (sometimes called *percentiles*). For statistical details, see “Statistical Details for Quantiles” on page 78.

### The Summary Statistics Report

For continuous variables, the Summary Statistics report displays the mean, standard deviation, and other summary statistics. You can control which statistics appear in this report by selecting **Customize Summary Statistics** from the red triangle menu next to Summary Statistics.

**Tip:** You can specify which summary statistics show in the report each time you run a Distribution analysis for a continuous variable. Select **File > Preferences > Platforms > Distribution Summary Statistics**, and select the ones that you want to appear.

- **Description of the Summary Statistics Report** describes the statistics that appear by default.
- **Additional Summary Statistics** describes additional statistics that you can add to the report using the **Customize Summary Statistics** window.
Description of the Summary Statistics Report

**Mean**  Estimates the expected value of the underlying distribution for the response variable, which is the arithmetic average of the column’s values. It is the sum of the nonmissing values divided by the number of nonmissing values.

**Std Dev**  The normal distribution is mainly defined by the mean and standard deviation. These parameters provide an easy way to summarize data as the sample becomes large:

- 68% of the values are within one standard deviation of the mean
- 95% of the values are within two standard deviations of the mean
- 99.7% of the values are within three standard deviations of the mean

**Std Err Mean**  The standard error of the mean, which estimates the standard deviation of the distribution of the mean.

**Upper and Lower Mean Confidence Limits**  The 95% confidence limits about the mean. They define an interval that is very likely to contain the true population mean.

**N**  The total number of nonmissing values.

Additional Summary Statistics

**Sum Weight**  The sum of a column assigned to the role of Weight (in the launch window). Sum Wgt is used in the denominator for computations of the mean instead of $N$.

**Sum**  The sum of the response values.

**Variance**  The sample variance, and the square of the sample standard deviation.

**Skewness**  Measures sidedness or symmetry.

**Kurtosis**  Measures peakedness or heaviness of tails. See “Kurtosis” on page 80 for formula details.

**CV**  The percent coefficient of variation. It is computed as the standard deviation divided by the mean and multiplied by 100. The coefficient of variation can be used to assess relative variation. For example, it can be used when comparing the variation in data measured in different units or with different magnitudes.

**N Missing**  The number of missing observations.

**N Zero**  The number of zero values.

**N Unique**  The number of unique values.

**Uncorrected SS**  The uncorrected sum of squares or sum of values squared.

**Corrected SS**  The corrected sum of squares or sum of squares of deviations from the mean.
Autocorrelation  (Appears only if you have not specified a Frequency variable.) First autocorrelation that tests if the residuals are correlated across the rows. This test helps detect non-randomness in the data.

Minimum  Represents the 0 percentile of the data.

Maximum  Represents the 100 percentile of the data.

Median  Represents the 50th percentile of the data.

Mode  The value that occurs most often in the data. If there are multiple modes, the smallest mode appears.

Trimmed Mean  The mean calculated after removing the smallest p% and the largest p% of the data. The value of p is entered in the Enter trimmed mean percent text box at the bottom of the window. The Trimmed Mean option is not available if you have specified a Weight variable.

Geometric Mean  The $n$th root of the product of the data. For example, geometric means are often used to calculate interest rates. The statistic is also helpful when the data contains a large value in a skewed distribution.

Note: Negative values result in missing numbers, and zero values (with no negative values) result in zero.

Range  The difference between the maximum and minimum of the data.

Interquartile Range  The difference between the 3rd and 1st quartiles.

Median Absolute Deviation  (Does not appear if you have specified a Weight variable.) The median of the absolute deviations from the median.

Proportion Zero  The proportion of nonmissing values that are equal to zero.

Proportion Nonzero  The proportion of nonmissing values that are not equal to zero.

Robust Mean  The robust mean, calculated in a way that is resistant to outliers, using Huber’s M-estimation. See Huber and Ronchetti (2009).

Robust Std Dev  The robust standard deviation, calculated in a way that is resistant to outliers, using Huber’s M-estimation. See Huber and Ronchetti (2009).

Enter (1-alpha) for mean confidence interval  Specify the alpha level for the mean confidence interval.

Enter trimmed mean percent  Specify the trimmed mean percentage. The percentage is trimmed off each side of the data.
Summary Statistics Options

The red triangle menu next to Summary Statistics contains these options:

- **Customize Summary Statistics**  Select which statistics you want to appear from the list. You can select or deselect all summary statistics.

- **Show All Modes**  Shows all of the modes if there are multiple modes.

For statistical details, see “Summary Statistics” on page 79.

Distribution Platform Options

The red triangle menu next to Distributions contains options that affect all of the reports and graphs in the Distribution platform.

- **Uniform Scaling**  Scales all axes with the same minimum, maximum, and intervals so that the distributions can be easily compared.

- **Stack**  Changes the orientation of the histogram and the reports to horizontal and stacks the individual distribution reports vertically. Deselect this option to return the report window to its original layout.

- **Arrange in Rows**  Enter the number of plots that appear in a row. This option helps you view plots vertically rather than in one wide row.

See Using JMP for more information about the following options:

- **Local Data Filter**  Shows or hides the local data filter that enables you to filter the data used in a specific report.

- **Redo**  Contains options that enable you to repeat or relaunch the analysis. In platforms that support the feature, the Automatic Recalc option immediately reflects the changes that you make to the data table in the corresponding report window.

- **Save Script**  Contains options that enable you to save a script that reproduces the report to several destinations.

- **Save By-Group Script**  Contains options that enable you to save a script that reproduces the platform report for all levels of a By variable to several destinations. Available only when a By variable is specified in the launch window.
Options for Categorical Variables

The red triangle menus next to each variable in the report window contain additional options that apply to the variable. This section describes the options that are available for categorical (nominal or ordinal) variables.

**Display Options**  See “Display Options for Categorical Variables” on page 47.

**Histogram Options**  See “Histogram Options for Categorical Variables” on page 47.

**Mosaic Plot**  Displays a mosaic bar chart for each nominal or ordinal response variable. A mosaic plot is a stacked bar chart where each segment is proportional to its group’s frequency count.

**Order By**  Reorders the histogram, mosaic plot, and Frequencies report in ascending or descending order, by count. To save the new order as a column property, use the **Save > Value Ordering** option.

**Test Probabilities**  Displays a report that tests hypothesized probabilities. See “Examples of the Test Probabilities Option” on page 71.

**Confidence Interval**  This menu contains confidence levels. Select a value that is listed, or select **Other** to enter your own. JMP computes score confidence intervals.

**Save**  See “Save Options for Categorical Variables” on page 48.

**Remove**  Permanently removes the variable and all its reports from the Distribution report.

---

**Display Options for Categorical Variables**

**Frequencies**  Shows or hides the Frequencies report. See “The Frequencies Report” on page 42.

**Horizontal Layout**  Changes the orientation of the histogram and the reports to vertical or horizontal.

**Axes on Left**  Moves the **Count**, **Prob**, and **Density** axes to the left instead of the right. This option is applicable only if **Horizontal Layout** is selected.

---

**Histogram Options for Categorical Variables**

**Histogram**  Shows or hides the histogram. See “Histograms” on page 39.

**Vertical**  Changes the orientation of the histogram from a vertical to a horizontal orientation.
**Distributions**

Options for Continuous Variables

**Std Error Bars**  Draws the standard error bar on each level of the histogram.

**Separate Bars**  Separates the histogram bars.

**Histogram Color**  Changes the color of the histogram bars.

**Count Axis**  Adds an axis that shows the frequency of column values represented by the histogram bars.

**Prob Axis**  Adds an axis that shows the proportion of column values represented by histogram bars.

**Density Axis**  Adds an axis that shows the length of the bars in the histogram.

The count and probability axes are based on the following calculations:

\[
\text{prob} = (\text{bar width})*\text{density} \\
\text{count} = (\text{bar width})*\text{density}*(\text{total count})
\]

**Show Percents**  Labels the percent of column values represented by each histogram bar.

**Note:** To specify the number of decimal places, right-click the histogram and select *Customize > Histogram.*

**Show Counts**  Labels the frequency of column values represented by each histogram bar.

---

**Save Options for Categorical Variables**

**Level Numbers**  Creates a new column in the data table called *Level <colname>.* The level number of each observation corresponds to the histogram bar that contains the observation.

**Value Ordering**  (Use with the *Order By* option) Creates a new value ordering column property in the data table, reflecting the new order.

**Script to Log**  Displays the script commands to generate the current report in the log window. Select *View > Log* to see the log window.

---

**Options for Continuous Variables**

The red triangle menus next to each variable in the report window contain additional options that apply to the variable. This section describes the options that are available for continuous variables.

**Display Options**  See “Display Options for Continuous Variables” on page 50.
Histogram Options  See “Histogram Options for Continuous Variables” on page 50.

Normal Quantile Plot  Helps you visualize the extent to which the variable is normally distributed. See “Normal Quantile Plot” on page 52.

Outlier Box Plot  Shows the distribution and helps you identify possible outliers. See “Outlier Box Plot” on page 52.

Quantile Box Plot  Shows specific quantiles from the Quantiles report. See “Quantile Box Plot” on page 53.

Stem and Leaf  See “Stem and Leaf” on page 55.

CDF Plot  Creates a plot of the empirical cumulative distribution function. See “CDF Plot” on page 55.

Test Mean  Perform a one-sample test for the mean. See “Test Mean” on page 56.

Test Std Dev  Perform a one-sample test for the standard deviation. See “Test Std Dev” on page 58.

Test Equivalence  Assesses whether a population mean is equivalent to a hypothesized value. See “Test Equivalence” on page 58.

Confidence Interval  Choose confidence intervals for the mean and standard deviation. See “Confidence Intervals” on page 59.

Prediction Interval  Choose prediction intervals for a single observation, or for the mean and standard deviation of the next randomly selected sample. See “Prediction Intervals” on page 60.

Tolerance Interval  Computes an interval to contain at least a specified proportion of the population. See “Tolerance Intervals” on page 60.

Process Capability  Measures the conformance of a process to given specification limits. See “Process Capability” on page 60.

Continuous Fit  Fits distributions to continuous variables. See “Fit Distributions” on page 63.

Discrete Fit  (Available when all data values are integers.) Fits distributions to discrete variables. See “Fit Distributions” on page 63.

Save  Saves information about continuous or categorical variables. See “Prediction Intervals” on page 60.

Remove  Permanently removes the variable and all its reports from the Distribution report.
### Display Options for Continuous Variables

#### Quantiles
Shows or hides the Quantiles report. See “The Quantiles Report” on page 43.

#### Set Quantile Increment
Changes the quantile increment or revert to the default quantile increment.

#### Custom Quantiles
Sets custom quantiles by values or by increments. You can specify the confidence level and choose whether to compute smoothed empirical likelihood quantiles (for large data sets, this can take some time).

- For more information about how the weighted average quantiles are estimated, see “Statistical Details for Quantiles” on page 78.
- For more information about distribution-free confidence limits for the weighted average quantiles, see section 5.2 in Meeker et al. (2017).
- Smoothed empirical likelihood quantiles are based on a kernel density estimate. For more information about how these quantiles and their confidence limits are estimated, see Chen and Hall (1993).
- Confidence intervals and smoothed empirical likelihood quantiles are not available when fractional frequencies are used.

#### Summary Statistics

#### Customize Summary Statistics

#### Horizontal Layout
Changes the orientation of the histogram and the reports to vertical or horizontal.

#### Axes on Left
Moves the Count, Prob, Density, and Normal Quantile Plot axes to the left instead of the right.

This option is applicable only if Horizontal Layout is selected.

### Histogram Options for Continuous Variables

#### Histogram
Shows or hides the histogram. See “Histograms” on page 39.

#### Shadowgram
Replaces the histogram with a shadowgram. To understand a shadowgram, consider that if the bin width of a histogram is changed, the appearance of the histogram changes. A shadowgram overlays histograms with different bin widths. Dominant features of a distribution are less transparent on the shadowgram.

Note that the following options are not available for shadowgrams:
Basic Analysis Options for Continuous Variables

- Std Error Bars
- Show Counts
- Show Percents

**Vertical**  Changes the orientation of the histogram from a vertical to a horizontal orientation.

**Std Error Bars**  Draws the standard error bar on each level of the histogram using the standard error. The standard error bar adjusts automatically when you adjust the number of bars with the hand tool. See “Resize Histogram Bars for Continuous Variables” on page 40 and “Standard Error Bars” on page 78.

**Set Bin Width**  Changes the bin width of the histogram bars. See “Resize Histogram Bars for Continuous Variables” on page 40.

**Histogram Color**  Changes the color of the histogram bars.

**Count Axis**  Adds an axis that shows the frequency of column values represented by the histogram bars.

**Prob Axis**  Adds an axis that shows the proportion of column values represented by histogram bars.

**Density Axis**  The density is the length of the bars in the histogram. Both the count and probability are based on the following calculations:

\[
\text{prob} = (\text{bar width}) \times \text{density} \\
\text{count} = (\text{bar width}) \times \text{density} \times (\text{total count})
\]

When looking at density curves that are added by the Fit Distribution option, the density axis shows the point estimates of the curves.

**Show Percents**  Labels the proportion of column values represented by each histogram bar.

**Show Counts**  Labels the frequency of column values represented by each histogram bar.
Normal Quantile Plot

Use the Normal Quantile Plot option to visualize the extent to which the variable is normally distributed. If a variable is normally distributed, the normal quantile plot approximates a diagonal straight line. This type of plot is also called a quantile-quantile plot, or Q-Q plot.

The normal quantile plot also shows Lilliefors confidence bounds (Conover 1980) and probability and normal quantile scales.

Figure 3.7 Normal Quantile Plot

Note the following information:

• The vertical axis shows the column values.
• The upper horizontal axis shows the normal quantile scale.
• The lower horizontal axis shows the empirical cumulative probability for each value.
• The dashed red line shows the Lilliefors confidence bounds.

For statistical details, see “Normal Quantile Plot” on page 80.

Outlier Box Plot

Use the outlier box plot (also called a Tukey outlier box plot) to see the distribution and identify possible outliers. Generally, box plots show selected quantiles of continuous distributions.
Note the following aspects about outlier box plots:

- The horizontal line within the box represents the median sample value.
- The confidence diamond contains the mean and the upper and lower 95% of the mean. If you drew a line through the middle of the diamond, you would have the mean. The top and bottom points of the diamond represent the upper and lower 95% of the mean.
- The ends of the box represent the 25th and 75th quantiles, also expressed as the 1st and 3rd quartile, respectively.
- The difference between the 1st and 3rd quartiles is called the interquartile range.
- The box has lines that extend from each end, sometimes called whiskers. The whiskers extend from the ends of the box to the outermost data point that falls within these distances:
  
  1st quartile - 1.5*(interquartile range)
  3rd quartile + 1.5*(interquartile range)

  If the data points do not reach the computed ranges, then the whiskers are determined by the upper and lower data point values (not including outliers).
- The bracket outside of the box identifies the shortest half, which is the most dense 50% of the observations (Rousseeuw and Leroy 1987).
- To remove objects from outlier box plots, see “Remove Objects from the Outlier or Quantile Box Plot” on page 54.

Quantile Box Plot

The Quantile Box Plot displays specific quantiles from the Quantiles report. If the distribution is symmetric, the quantiles in the box plot are approximately equidistant from each other. At a glance, you can see whether the distribution is symmetric. For example, if the quantile marks are grouped closely at one end, but have greater spacing at the other end, the distribution is skewed toward the end with more spacing.
Quantiles are values where the $p^{th}$ quantile is larger than $p\%$ of the values. For example, 10% of the data lies below the 10th quantile, and 90% of the data lies below the 90th quantile.

**Remove Objects from the Outlier or Quantile Box Plot**

You can remove the confidence diamond and the shortest half from outlier or quantile box plots. You can remove them for a single graph, or remove them for all future graphs.

**To remove them from an individual graph:**

1. Right-click the outlier box plot and select **Customize**.
2. Click **Box Plot**.
3. Deselect the check box next to **Confidence Diamond** or **Shortest Half**.

For more information about the Customize Graph window, see *Using JMP*.

**To remove them for all future graphs:**

1. Select **File > Preferences > Platforms > Distribution**.
2. Deselect these options:
   - **Show Box Plot Confidence Diamond**
   - **Show Outlier Box Plot Shortest Half**
3. Click **OK**.

Any box plots you now add in Distribution will not have the confidence diamond or shortest half.
Stem and Leaf

Each line of the plot has a Stem value that is the leading digit of a range of column values. The Leaf values are made from the next-in-line digits of the values. You can see the data point by joining the stem and leaf. In some cases, the numbers on the stem and leaf plot are rounded versions of the actual data in the table. The stem-and-leaf plot actively responds to clicking and the brush tool.

Note: The stem-and-leaf plot converts fractional frequencies to the smallest integer greater than or equal to the specified frequency.

CDF Plot

The CDF plot in Distribution creates a plot of the empirical cumulative distribution function. Use the CDF plot to determine the percent of data that is at or below a given value on the horizontal axis. When a distribution is fit to the data, the cumulative distribution function for the fitted distribution is overlaid on the CDF plot.
For example, in this CDF plot, approximately 34% of the data are less than a total fat value of 10 grams.

**Test Mean**

Use the **Test Mean** window to specify options for and perform a one-sample test for the mean. If you specify a value for the standard deviation, a $z$ test is performed. Otherwise, the sample standard deviation is used to perform a $t$ test. You can also request the nonparametric Wilcoxon Signed-Rank test.

Use the **Test Mean** option repeatedly to test different values. Each time you test the mean, a new Test Mean report appears.
Description of the Test Mean Report

Statistics That Are Calculated for Test Mean

**t Test (or z Test)**  Lists the value of the test statistic and the \( p \)-values for the two-sided and one-sided alternatives.

**Signed-Rank**  (Appears only if the Wilcoxon Signed-Rank test is selected.) Lists the value of the Wilcoxon signed-rank statistic followed by \( p \)-values for the two-sided and one-sided alternatives. The test uses the Pratt method to address zero values. This is a nonparametric test whose null hypothesis is that the median equals the postulated value. It assumes that the distribution is symmetric. See “Wilcoxon Signed Rank Test” on page 80.

Probability Values

**Prob > |t|**  The probability of obtaining an absolute \( t \) value that is greater than the observed \( t \) value when the population mean is equal to the hypothesized value. This is the \( p \)-value for observed significance of the two-tailed \( t \) test.

**Prob > t**  The probability of obtaining a \( t \) value greater than the computed sample \( t \) ratio when the population mean is not different from the hypothesized value. This is the \( p \)-value for an upper-tailed test.

**Prob < t**  The probability of obtaining a \( t \) value less than the computed sample \( t \) ratio when the population mean is not different from the hypothesized value. This is the \( p \)-value for a lower-tailed test.

Descriptions of the Test Mean Options

**PValue animation**  Starts an interactive visual representation of the \( p \)-value. Enables you to change the hypothesized mean value while watching how the change affects the \( p \)-value.

**Power animation**  Starts an interactive visual representation of power and beta. You can change the hypothesized mean and sample mean while watching how the changes affect power and beta.

**Remove Test**  Removes the mean test.
Test Std Dev

Use the **Test Std Dev** option to perform a one-sample test for the standard deviation. Use the **Test Std Dev** option repeatedly to test different values. Each time you test the standard deviation, a new Test Standard Deviation report appears.

**Test Statistic**  Provides the value of the Chi-square test statistic. See “Standard Deviation Test” on page 82.

**Min PValue**  The probability of obtaining a more extreme Chi-square value when the population standard deviation does not differ from the hypothesized value. See “Standard Deviation Test” on page 82.

**Prob>ChiSq**  The probability of obtaining a Chi-square value greater than the computed sample Chi-square when the population standard deviation is not different from the hypothesized value. This is the $p$-value for observed significance of a one-tailed $t$ test.

**Prob<ChiSq**  The probability of obtaining a Chi-square value less than the computed sample Chi-square when the population standard deviation is not different from the hypothesized value. This is the $p$-value for observed significance of a one-tailed $t$ test.

Test Equivalence

Equivalence tests assess whether a population mean is equivalent to a hypothesized value. You must define a threshold difference that is considered equivalent to no difference. The Test Equivalence option uses the Two One-Sided Tests (TOST) approach. Two one-sided $t$ tests are constructed for the null hypotheses that the difference between the true mean and the hypothesized value exceeds the threshold. If both null hypotheses are rejected, this implies that the true difference does not exceed the threshold. You conclude that the mean can be considered practically equivalent to the hypothesized value.

When you select the Test Equivalence option, you specify the Hypothesized Mean, the threshold difference (Difference Considered Practically Zero), and the Confidence Level. The Confidence Level is 1 - alpha, where alpha is the significance level for each one-sided test.

The Test Equivalence report in Figure 3.11 is for the variable BMI in the Diabetes.jmp sample data table. The Hypothesized Mean is 26.5 and the Difference Considered Practically Zero is specified as 0.5.
The report shows the following:

- A plot of your defined equivalence region that shows the Target and boundaries, defined by vertical lines labeled Lower and Upper.
- A confidence interval for the calculated mean. This confidence interval is a 1 - 2*alpha level interval.
- A table that shows the calculated mean, the specified lower and upper bounds, and a (1 - 2*alpha) level confidence interval for the mean.
- A table that shows the results of the two one-sided tests.
- A note that summarizes the results, and states whether the mean can be considered equivalent to the Target value.

**Confidence Intervals**

The **Confidence Interval** options for continuous variables display confidence intervals for the mean and standard deviation. The **0.90**, **0.95**, and **0.99** options compute two-sided confidence intervals for the mean and standard deviation. Use the **Confidence Interval > Other** option to select a confidence level, and select one-sided or two-sided confidence intervals. You can also enter a known sigma. If you use a known sigma, the confidence interval for the mean is based on z-values rather than t-values.

The Confidence Intervals report shows the mean and standard deviation parameter estimates with upper and lower confidence limits for 1 - \( \alpha \).
Prediction Intervals

Prediction intervals concern a single observation, or the mean and standard deviation of the next randomly selected sample. The calculations assume that the given sample is selected randomly from a normal distribution. Select one-sided or two-sided prediction intervals.

When you select the Prediction Interval option for a variable, the Prediction Intervals window appears. Use the window to specify the confidence level, the number of future samples, and either a one-sided or two-sided limit.

Related Information

- For statistical details, see “Prediction Intervals” on page 83.
- For an example, see “Example of Prediction Intervals” on page 74.

Tolerance Intervals

A tolerance interval contains at least a specified proportion of the population. It is a confidence interval for a specified proportion of the population, not the mean, or standard deviation. Complete discussions of tolerance intervals are found in Meeker et al. (2017) and in Tamhane and Dunlop (2000).

When you select the Tolerance Interval option for a variable, the Tolerance Intervals window appears. Use the window to specify the confidence level, the proportion to cover, a one-sided or two-sided limit, and the method. The two available methods are Assume Normal Distribution and Nonparametric. The Assume Normal Distribution option computes tolerance intervals that are based on the assumption that the sample was randomly selected from a normal distribution. The Nonparametric option computes distribution-free tolerance intervals.

Related Information

- For statistical details, see “Tolerance Intervals” on page 84.
- For an example, see “Example of Tolerance Intervals” on page 75.

Process Capability

Process capability analysis measures how well a process is performing compared to given specification limits. A good process is one that is stable and consistently produces product that is well within specification limits. A capability index is a measure that relates process performance, summarized by process centering and variability, to specification limits.
Specification Limits

If a column contains a Spec Limits column property and the Create Process Capability option on the launch window is selected, a Process Capability report is automatically created. This report is based on the normal distribution, unless the column also contains a Distribution column property. If the column contains a Distribution column property, the Process Capability report is based on the distribution specified in the column property.

**Tip:** To add specification limits to several columns at once, see *Quality and Process Methods*.

If a column does not contain specification limits, select Process Capability from the red triangle next to the name of the analysis variable and set specification limits in the Process Capability Analysis window.

To save specification limits from a report to the data table as a column property, select **Save Spec Limits as Column Properties** from the Process Capability red triangle. When you repeat the process capability analysis, the saved specification limits are automatically retrieved.

**Process Capability Analysis Window**

The Process Capability Analysis window appears when you select the Process Capability option from the red triangle next to the name of the analysis variable.

Use the Process Capability Analysis window to specify options for the capability analysis, including specification limits, the underlying distribution for the analysis, and the estimation method for sigma. Process capability requires you to choose how to estimate sigma, the within-group (short-term) variation. Different suboptions appear depending on which process capability option you choose.

**Figure 3.12** Process Capability Analysis Window
**Enter Spec Limits**  Specifies the Lower Spec Limit, the Target, and the Upper Spec Limit for the process capability analysis. At least one of these must be a nonmissing value. If you select the Show Limits option, the specification limits appear on the histogram in the Distribution platform report.

**Process Capability Options**  Depending on which option you choose, different additional options appear. Choose one of the following options:

- **Subgroup Size = 1**  Sets the subgroup size to 1 and provides additional Moving Range options. See Quality and Process Methods.

- **Use Subgroup ID Column**  Enables you to select a subgroup ID column and provides additional Subgrouping and Moving Range options. See Quality and Process Methods.

- **Use Constant Subgroup Size**  Enables you to set a constant subgroup size and provides additional Subgrouping and Moving Range options. See Quality and Process Methods.

- **Use Historical Sigma**  Assigns a historically accepted value for sigma. See Quality and Process Methods.

- **Use Nonnormal Distribution**  Enables you to select a nonnormal distribution and provides additional Nonnormal Distribution Options. See Quality and Process Methods.

**Show Within Capability**  (Available only when Subgroup Size = 1 or Use Nonnormal Distribution is selected in Process Capability Options.) Specifies if estimates of within sigma are shown in the report.

**Specify Alpha Level**  Specifies the significance level for confidence limits.

**Process Capability Analysis Report**

After you click OK in the Process Capability Analysis window, a Process Capability report appears that contains a capability report for the selected variable. For more information about this report, see Quality and Process Methods.

- For statistical details, see Quality and Process Methods.
- For an example, see “Example of Process Capability” on page 76.
- For the Process Capability platform, see Quality and Process Methods.

**Note:** You can set preferences for many of the options in the Process Capability report in Distribution at **File > Preferences > Platforms > Process Capability.**
Fit Distributions

You can use the options in the Continuous Fit or Discrete Fit submenus to fit a distribution to a continuous variable. When you fit a distribution to a continuous variable, a curve is overlaid on the histogram and a Compare Distributions report and a Fitted Distribution report are added to the report window. A red triangle menu in the Fitted Distribution report contains additional options. See “Fit Distribution Options” on page 66. If a column contains a Distribution column property, the distribution in that column property is fit by default in the Distribution report.

Note: The Life Distribution platform also contains options for distribution fitting that might use different parameterizations and allow for censored observations. See Reliability and Survival Methods.

Continuous Fit

The Continuous Fit submenu contains options for fitting continuous distributions. For more information about the parameterization of these distributions, see “Continuous Fit Distributions” on page 86.

Fit Normal  Fits a normal distribution to the data. The normal distribution is often used to model symmetric data with most of the values falling in the middle of the curve.

Fit Cauchy  Fits a Cauchy distribution to the data. The Cauchy distribution has an undefined mean and standard deviation. Although most data do not inherently follow a Cauchy distribution, it can be useful for estimating a robust location and scale for data that contain a large proportion of outliers (up to 50%).

Fit Student’s t  Fits a Student’s t distribution to the data. The Student’s t distribution is a robust option that spans the space between a normal distribution and a Cauchy distribution. As the degrees of freedom in the Student’s t distribution approach infinity, the distribution is equivalent to the normal. When the degrees of freedom in the Student’s t distribution equals 1, the distribution is equivalent to the Cauchy. The Distribution platform estimates the degrees of freedom value.

Fit SHASH  Fits a sinh-arcsinh (SHASH) distribution to the data. The SHASH distribution is similar to Johnson distributions in that it is a transformation to normality, but the SHASH distribution includes the normal distribution as a special case. This distribution can be symmetric or asymmetric.

Fit Exponential  (Available only when all observations are nonnegative.) Fits an exponential distribution to the data. The exponential distribution is right-skewed and is often used to model lifetimes or the time between successive events.
Fit Gamma  (Available only when all observations are positive.) Fits a gamma distribution to the data. The gamma distribution is a flexible distribution for modeling positive values.

Fit Lognormal  (Available only when all observations are positive.) Fits a lognormal distribution to the data. The lognormal distribution is right-skewed and is often used to model lifetimes or the time until an event.

Fit Weibull  (Available only when all observations are positive.) Fits a Weibull distribution to the data. The Weibull distribution is a flexible distribution and is often used to model lifetimes or the time until an event.

Fit Normal 2 Mixture  Fits a mixture of two normal distributions. This flexible distribution is capable of fitting bimodal data.

Fit Normal 3 Mixture  Fits a mixture of three normal distributions. This flexible distribution is capable of fitting multi-modal data.

Fit Smooth Curve  Fits a smooth curve using nonparametric density estimation (kernel density estimation). Control the amount of smoothing by changing the bandwidth with the slider that appears in the Nonparametric Density report.

Fit Johnson  Fits a Johnson distribution to the data. The most appropriate of the three types of Johnson distribution (Su, Sb, and Sl) is fit and reported. The Johnson family of distributions is useful for its data-fitting capabilities because it supports every possible combination of skewness and kurtosis. Information about selection procedures and parameter estimation for the Johnson distributions can be found in Slifker and Shapiro (1980).

Fit Beta  (Available only when all observations are between 0 and 1.) Fits a beta distribution to the data. The beta distribution is useful for modeling data that are between 0 and 1 (not inclusive) and is often used to model proportions or rates.

Fit All  Fits all available continuous distributions to a variable. The Compare Distributions report contains statistics about each fitted distribution. By default, the best fit distribution is selected and displayed on the histogram. Use the check boxes to show or hide a fit report and overlay curve for the selected distribution. Initially, the Compare Distributions list is sorted by AICc in ascending order.

Tip: You can quickly remove distributions from the Compare Distributions list by double-clicking the name of the distribution in the Distribution column. This action also removes the corresponding Fitted Distribution report.

Enable Legacy Fitters  Shows or hides the Legacy Fitters submenu. Some features of distribution fitting have been updated in JMP 15. This option enables you to use the older features from previous JMP releases that have been retained for compatibility purposes. See “Details for the Legacy Distribution Fitters” on page 96.
Discrete Fit

The Discrete Fit submenu is available when all of the data values are integers. The Discrete Fit submenu contains options for fitting discrete distributions. For more information about the parameterization of these distributions, see “Discrete Fit Distributions” on page 92.

**Fit Poisson**  Fits a Poisson distribution to the data. The Poisson distribution is useful for modeling the number of events in a given interval and is often expressed as count data.

**Fit Negative Binomial**  Fits a negative binomial distribution to the data. The negative binomial distribution is useful for modeling the number of successes before a specified number of failures. The negative binomial distribution is also equivalent to the Gamma Poisson distribution.

**Fit ZI Poisson**  (Available only when there are values of zero in the data.) Fits a zero-inflated Poisson distribution to the data. The zero-inflated Poisson assumes a greater proportion of the data are zero values than would occur in a standard Poisson distribution.

**Fit ZI Negative Binomial**  (Available only when there are values of zero in the data.) Fits a zero-inflated negative binomial distribution to the data. The zero-inflated negative binomial assumes a greater proportion of the data are zero values than would occur in a standard negative binomial distribution.

**Fit Binomial**  Fits a binomial distribution to the data. The binomial distribution is useful for modeling the total number of successes in \( n \) independent trials that all have a fixed probability, \( p \), of success. The sample size can be specified as a fixed sample size for all observations, or it can be specified as another column in the data table that contains sample sizes for each row.

**Note:** When a non-constant sample size is specified, density curves, diagnostic plots, and profilers are not available.

**Fit Beta Binomial**  Fits a beta binomial distribution to the data. The beta binomial distribution is an overdispersed version of the binomial distribution. It requires a sample size greater than one for each observation. The sample size can be specified as a fixed sample size for all observations, or it can be specified as another column in the data table that contains sample sizes for each row.

**Note:** When a non-constant sample size is specified, density curves, diagnostic plots, and profilers are not available.
Fit Distribution Options

Each fitted distribution report has a red triangle menu that contains additional options.

**Density Curve**  Uses the estimated parameters of the distribution to overlay a density curve on the histogram.

**Diagnostic Plots**  Contains the following options:

- **QQ Plot**  Shows or hides a quantile-quantile (QQ) plot. This plot shows the relationship between the observations and the quantiles obtained using the estimated parameters.

- **PP Plot**  Shows or hides a percentile-percentile (PP) plot. This plot shows the relationship between the empirical cumulative distribution function (CDF) and the fitted CDF obtained using the estimated parameters.

**Profilers**  Contains the following options:

- **Distribution Profiler**  Shows or hides a prediction profiler of the cumulative distribution function (CDF).

- **Quantile Profiler**  Shows or hides a prediction profiler of the quantile function.

**Save Columns**  Contains the following options:

- **Save Density Formula**  Saves a column to the data table that contains the density formula computed using the estimated parameter values.

- **Save Distribution Formula**  Saves a column to the data table that contains the cumulative distribution function (CDF) formula computed using the estimated parameter values.

- **Save Simulation Formula**  Saves a column to the data table that contains a formula that generates simulated values using the estimated parameters. This column can be used in the Simulate utility as a Column to Switch In. See the “Simulate” chapter on page 331.

- **Save Transformed**  (Available only for Johnson and SHASH distribution fits.) Saves a column to the data table that contains a transform formula. The formula can be used to transform the analysis column to normality using the fitted distribution.

**Goodness of Fit**  (Not available for Johnson, Smooth Curve, Normal Mixture, Binomial, or Beta Binomial distributions.) Shows or hides a Goodness-of-Fit Test report that contains a goodness-of-fit test for the fitted distribution. For continuous fits, this is the Anderson-Darling test. The $p$-value for the test is simulated using a parametric bootstrap, similar to the procedure described in Section 4.1 of Stephens (1974). For discrete fits, this is a Pearson chi-squared test. For Normal distributions, the Shapiro-Wilk test for normality is also reported when the sample size is less than or equal to 2000 and there are no fixed parameters.
Fix Parameters  (Not available for Johnson distribution or smooth curve fits.) Enables you to fix parameters and re-estimate the non-fixed parameters. An Adequacy LR (likelihood ratio) Test report also appears, which tests your new parameters to determine whether they fit the data.

Process Capability  (Not available for Cauchy, Student’s t, or discrete distribution fits.) Enables you to create a Process Capability analysis using the fitted distribution, which is a measure of how well process performs with respect to the specification limits. When you select the Process Capability option from a Fitted Distribution red triangle menu, a window appears with the following options:

Enter Spec Limits  Enables you to manually enter specification limits. To use the fitted distribution to calculate specification limits, leave this section blank and use the options under Calculate Quantile Spec Limits Options.

Calculate Quantile Spec Limits Options  Enables you to calculate specification limits based on the fitted distribution. There are two methods available.

In the first method, you enter probabilities associated with the quantiles of the fitted distribution to calculate specification limits.

In the second method, you enter a K-Sigma Multiplier value that is used to calculate specification limits. This method has options for creating two-sided or one-sided limits.

After entering probabilities or a value for sigma multiplier, click Calculate Spec Limits to calculate the specification limits. These limits are entered into the Enter Spec Limits panel. Click OK to accept these limits and generate the Process Capability report.

Process Capability Options  Contains the following options:

The Moving Range Options outline contains options that enable you to select the type of moving range statistic. See Quality and Process Methods.

The Nonnormal Distribution Options outline contains options that enable you to select methods used for nonnormal process capability calculations. See Quality and Process Methods.

For more information about the Process Capability options and report, see Quality and Process Methods.

Note: You can set preferences for many of the options in the Process Capability report in Distribution at File > Preferences > Platforms > Process Capability.

Remove Fit  Removes the distribution fit from the report window.
Save Options for Continuous Variables

Use the Save menu options to save information about continuous variables. Each Save option generates a new column in the current data table. The new column is named by appending the variable name (denoted \(<\text{colname}\>) in the following definitions) to the Save command name (Table 3.1).

Select the Save options repeatedly to save the same information multiple times under different circumstances, such as before and after combining histogram bars. If you use a Save option multiple times, the column name is numbered (name1, name2, and so on) to ensure unique column names.

Table 3.1 Descriptions of Save Options

<table>
<thead>
<tr>
<th>Option</th>
<th>Column Added to Data Table</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>Level Numbers</td>
<td>Level (&lt;\text{colname}&gt;)</td>
<td>The level number of each observation corresponds to the histogram bar that contains the observation. The histogram bars are numbered from low to high, beginning with 1.</td>
</tr>
<tr>
<td></td>
<td></td>
<td><strong>Note:</strong> To maintain source information, value labels are added to the new column, but they are turned off by default.</td>
</tr>
<tr>
<td>Level Midpoints</td>
<td>Midpoint (&lt;\text{colname}&gt;)</td>
<td>The midpoint value for each observation is computed by adding half the level width to the lower level bound.</td>
</tr>
<tr>
<td></td>
<td></td>
<td><strong>Note:</strong> To maintain source information, value labels are added to the new column, but they are turned off by default.</td>
</tr>
<tr>
<td>Ranks</td>
<td>Ranked (&lt;\text{colname}&gt;)</td>
<td>Provides a ranking for each of the corresponding column’s values starting at 1. Duplicate response values are assigned consecutive ranks in order of their occurrence in the data table.</td>
</tr>
<tr>
<td>Ranks averaged</td>
<td>RankAvgd (&lt;\text{colname}&gt;)</td>
<td>If a value is unique, then the averaged rank is the same as the rank. If a value occurs (k) times, the average rank is computed as the sum of the value’s ranks divided by (k).</td>
</tr>
</tbody>
</table>
**Table 3.1** Descriptions of Save Options (Continued)

<table>
<thead>
<tr>
<th>Option</th>
<th>Column Added to Data Table</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>Prob Scores</strong></td>
<td>Prob &lt;colname&gt;</td>
<td>For N nonmissing scores, the probability score of a value is computed as the averaged rank of that value divided by N + 1. This column is similar to the empirical cumulative distribution function.</td>
</tr>
<tr>
<td><strong>Normal Quantiles</strong></td>
<td>N-Quantile &lt;colname&gt;</td>
<td>Saves the Normal quantiles. See “Normal Quantile Plot” on page 80.</td>
</tr>
<tr>
<td><strong>Standardized</strong></td>
<td>Std &lt;colname&gt;</td>
<td>Saves standardized values. See “Saving Standardized Data” on page 83.</td>
</tr>
<tr>
<td><strong>Centered</strong></td>
<td>Centered &lt;colname&gt;</td>
<td>Saves values for centering on zero.</td>
</tr>
<tr>
<td><strong>Robust Standardized</strong></td>
<td>Robust Std &lt;colname&gt;</td>
<td>Saves a column that contains the response value centered around the robust mean and standardized using the robust standard deviation.</td>
</tr>
<tr>
<td><strong>Robust Centered</strong></td>
<td>Robust Centered &lt;colname&gt;</td>
<td>Saves a column that contains the response value centered around the robust mean.</td>
</tr>
<tr>
<td><strong>Script to Log</strong></td>
<td>(none)</td>
<td>Prints the script to the log window. Run the script to re-create the analysis.</td>
</tr>
</tbody>
</table>

**Additional Examples of the Distribution Platform**

- “Example of Selecting Data in Multiple Histograms”
- “Example Using a By Variable”
- “Examples of the Test Probabilities Option”
- “Example of Prediction Intervals”
- “Example of Tolerance Intervals”
- “Example of Process Capability”

**Example of Selecting Data in Multiple Histograms**

This example shows you how to select and highlight data in several histograms at once.
1. Select **Help > Sample Data Library** and open Companies.jmp.
2. Select **Analyze > Distribution**.
3. Select **Type** and **Size Co** and click **Y, Columns**.
4. Click **OK**.
   You want to see the type distribution of companies that are small.
5. Click the bar next to small.
   You can see that there are more small computer companies than there are pharmaceutical companies. To broaden your selection, add medium companies.
6. Hold down the Shift key. In the Size Co histogram, click the bar next to medium.
   You can see the type distribution of small and medium sized companies. See Figure 3.13 at left. To narrow your selection, you want to see the small and medium pharmaceutical companies only.
7. Hold down the Ctrl and Shift keys (on Windows) or the Command and Shift keys (on macOS). In the Type histogram, click in the Computer bar to deselect it.
   You can see how many of the small and medium companies are pharmaceutical companies. See Figure 3.13 at right.

**Figure 3.13** Selecting Data in Multiple Histograms

---

**Example Using a By Variable**

This example shows you how to use a By variable to create a separate analysis for each level of a categorical variable.

1. Select **Help > Sample Data Library** and open Lipid Data.jmp.
2. Select **Analyze > Distribution**.
3. Select Cholesterol and click **Y, Columns**.
4. Select Gender and click **By**.
   This results in a separate analysis for each level of Gender (female and male).
5. Click **OK**.

Change the orientation of the histograms and the reports.
6. Click the Distributions red triangle and select **Stack**.
Add a smooth curve to both histograms.
7. Hold down the Ctrl key. Click the Cholesterol red triangle and select **Continuous Fit > Fit Smooth Curve**.
Hide the Compare Distributions report.
8. Hold down the Ctrl key. Click the gray disclosure icon next to **Compare Distributions**.

**Figure 3.14** Separate Distributions by Gender

**Examples of the Test Probabilities Option**

These examples show you how to create a Test Probabilities report for variables with two levels or more.

Initiate a test probability report for a variable with more than two levels:
1. Select **Help > Sample Data Library** and open VA Lung Cancer.jmp.
2. Select **Analyze > Distribution**.
3. Select Cell Type and click **Y, Columns**.
4. Click **OK**.
5. Click the Cell Type red triangle and select **Test Probabilities**.

   See Figure 3.15 at left.

Initiate a test probability report for a variable with exactly two levels:

1. Select **Help > Sample Data Library** and open Penicillin.jmp.
2. Select **Analyze > Distribution**.
3. Select Response and click **Y, Columns**.
4. Click **OK**.
5. Click the Response red triangle and select **Test Probabilities**.

   See Figure 3.15 at right.

**Figure 3.15**  Examples of Test Probabilities Options

Example of Generating the Test Probabilities Report

To generate a test probabilities report for a variable with more than two levels:

1. Refer to Figure 3.15 at left. Type 0.25 in all four Hypoth Prob fields.
2. Click the **Fix hypothesized values, rescale omitted** button.
3. Click **Done**.

Likelihood Ratio and Pearson Chi-square tests are calculated. See Figure 3.16 at left.

To generate a test probabilities report for a variable with exactly two levels:
1. Refer to Figure 3.15 at right. Type 0.5 in both Hypoth Prob fields.
2. Click the **probability less than hypothesized value** button.
3. Click **Done**.

Exact probabilities are calculated for the binomial test. See Figure 3.16 at right.

**Figure 3.16**  Examples of Test Probabilities Reports
Example of Prediction Intervals

This example shows you how to add prediction intervals to your distribution report. Suppose you are interested in computing prediction intervals for the next 10 observations of ozone level.

1. Select Help > Sample Data Library and open Cities.jmp.
2. Select Analyze > Distribution.
4. Click OK.
5. Click the OZONE red triangle and select Prediction Interval.

Figure 3.17 The Prediction Intervals Window

6. In the Prediction Intervals window, type 10 next to Enter number of future samples.
7. Click OK.

Figure 3.18 Example of a Prediction Interval Report
In this example, you can be 95% confident about the following:

- Each of the next 10 observations will be between 0.013755 and 0.279995.
- The mean of the next 10 observations will be between 0.115596 and 0.178154.
- The standard deviation of the next 10 observations will be between 0.023975 and 0.069276.

**Example of Tolerance Intervals**

This example shows you how to add tolerance intervals to your distribution report. Suppose you want to estimate an interval that contains 90% of ozone level measurements.

1. Select **Help > Sample Data Library** and open Cities.jmp.
2. Select **Analyze > Distribution.**
4. Click OK.
5. Click the OZONE red triangle and select **Tolerance Interval.**

**Figure 3.19  The Tolerance Intervals Window**

6. Keep the default selections, and click OK.
Figure 3.20 Example of a Tolerance Interval Report

In this example, you can be 95% confident that at least 90% of the population lie between 0.057035 and 0.236715, based on the Lower TI (tolerance interval) and Upper TI values.

Example of Process Capability

This example shows you how to add process capability results to your distribution report. Suppose you want to characterize the acidity of pickles. The lower and upper specification limits are 8 and 17, respectively.

1. Select Help > Sample Data Library and open Quality Control/Pickles.jmp.
2. Select Analyze > Distribution.
3. Select Acid and click Y, Columns.
4. Click OK.
5. Click the Acid red triangle and select Process Capability.
6. Type 8 for the LSL (lower specification limit).
7. Type 17 for the USL (upper specification limit).
8. Click OK.
The Process Capability results are added to the report. The specification limits appear on the histogram in the Process Capability report so that the data can be visually compared to the limits. As you can see, some of the acidity levels are below the lower specification limit, and some are very close to the upper specification limit. The Ppk value is 0.510, indicating a process that is not capable, relative to the given specification limits.
Statistical Details for the Distribution Platform

- “Standard Error Bars”
- “Statistical Details for Quantiles”
- “Summary Statistics”
- “Normal Quantile Plot”
- “Wilcoxon Signed Rank Test”
- “Standard Deviation Test”
- “Normal Quantiles”
- “Saving Standardized Data”
- “Prediction Intervals”
- “Tolerance Intervals”
- “Continuous Fit Distributions”
- “Discrete Fit Distributions”

Standard Error Bars

Standard error bars are calculated using the standard error $\sqrt{np_i(1-p_i)}$ where $p_i = n_i / n$.

Statistical Details for Quantiles

This section describes how quantiles are computed.

To compute the $p$th quantile of $n$ nonmissing values in a column, arrange the $n$ values in ascending order and call these column values $y_1, y_2, ..., y_n$. Compute the rank number for the $p$th quantile as $p / 100(n+1)$.

- If the result is an integer, the $p$th quantile is that rank’s corresponding value.
- If the result is not an integer, the $p$th quantile is found by interpolation. The $p$th quantile, denoted $q_p$, is defined as follows:

$$q_p = (1-f)y_i + (f)y_{i+1}$$

where:

- $n$ is the number of nonmissing values for a variable
- $y_1, y_2, ..., y_n$ represents the ordered values of the variable
- $y_{n+1}$ is taken to be $y_n$
- $i$ is the integer part and $f$ is the fractional part of $(n+1)p$. 
\[- (n + 1)p = i + f \]

For example, suppose a data table has 15 rows and you want to find the 75th and 90th quantile values of a continuous column. After the column is arranged in ascending order, the ranks that contain these quantiles are computed as follows:

\[
\frac{75}{100}(15 + 1) = 12 \quad \text{and} \quad \frac{90}{100}(15 + 1) = 14.4
\]

The value \(y_{12}\) is the 75th quantile. The 90th quantile is interpolated by computing a weighted average of the 14th and 15th ranked values as \(y_{90} = 0.6y_{14} + 0.4y_{15}\).

**Summary Statistics**

This section contains statistical details for specific statistics in the Distribution Summary Statistics report.

**Mean**

The mean is the sum of the nonmissing values divided by the number of nonmissing values. If you assigned a **Weight** or **Freq** variable, the mean is computed as follows:

1. Each column value is multiplied by its corresponding weight or frequency.
2. These values are added and divided by the sum of the weights or frequencies.

**Std Dev**

The standard deviation measures the spread of a distribution around the mean. It is often denoted as \(s\) and is the square root of the sample variance, denoted \(s^2\).

\[s = \sqrt{s^2}\]

where

\[s^2 = \frac{N}{N - 1} \sum_{i=1}^{N} w_i (y_i - \bar{y}_w)^2\]

\(\bar{y}_w\) = weighted mean

**Std Err Mean**

The standard error mean is computed by dividing the sample standard deviation, \(s\), by the square root of \(N\). In the launch window, if you specified a column for Weight or Freq, then the denominator is the square root of the sum of the weights or frequencies.
Skewness

Skewness is based on the third moment about the mean and is computed as follows:

\[ \sum w_i z_i^3 \frac{N}{(N-1)(N-2)} \text{ where } z_i = \frac{x_i - \bar{x}}{s} \]

and \( w_i \) is a weight term (= 1 for equally weighted items).

Kurtosis

Kurtosis is based on the fourth moment about the mean and is computed as follows:

\[ \frac{n(n+1)(n-1)(n-2)}{(n-1)(n-2)(n-3)} \sum_{i=1}^{n} w_i^2 \left( \frac{x_i - \bar{x}}{s} \right)^4 - \frac{3(n-1)^2}{(n-2)(n-3)} \]

where \( w_i \) is a weight term (= 1 for equally weighted items). Using this formula, the Normal distribution has a kurtosis of 0. This formula is often referred to as the excess kurtosis.

Normal Quantile Plot

The empirical cumulative probability for each value is computed as follows:

\[ \frac{r_i}{N+1} \]

where \( r_i \) is the rank of the \( i \)th observation, and \( N \) is the number of nonmissing (and nonexcluded) observations.

The normal quantile values are computed as follows:

\[ \Phi^{-1} \left( \frac{r_i}{N+1} \right) \]

where \( \Phi \) is the cumulative probability distribution function for the normal distribution.

These normal quantile values are Van Der Waerden approximations to the order statistics that are expected for the normal distribution.

Wilcoxon Signed Rank Test

The Wilcoxon signed-rank test can be used to test for the median of a single population or to test matched-pairs data for a common median. In the case of matched pairs, the test reduces to testing the single population of paired differences for a median of 0. The test assumes that the underlying population is symmetric.
The Wilcoxon test accommodates tied values. The test statistic is adjusted for differences of zero using a method suggested by Pratt. See Lehmann and D’Abrera (2006), Pratt (1959), and Cureton (1967).

**Testing for the Median of a Single Population**

- There are $N$ observations:
  \[ X_1, X_2, \ldots, X_N \]
- The null hypothesis is:
  \[ H_0: \text{distribution of } X \text{ is symmetric around } m \]
- The differences between observations and the hypothesized value $m$ are calculated as follows:
  \[ D_j = X_j - m \]

**Testing for the Equality of Two Population Medians with Matched Pairs Data**

A special case of the Wilcoxon signed-rank test is applied to matched-pairs data.

- There are $N$ pairs of observations from two populations:
  \[ X_1, X_2, \ldots, X_N \text{ and } Y_1, Y_2, \ldots, Y_N \]
- The null hypothesis is:
  \[ H_0: \text{distribution of } X - Y \text{ is symmetric around } 0 \]
- The differences between pairs of observations are calculated as follows:
  \[ D_j = X_j - Y_j \]

**Wilcoxon Signed-Rank Test Statistic**

The test statistic is based on the sum of the signed ranks. Signed ranks are defined as follows:

- The absolute values of the differences, $|D_j|$, are ranked from smallest to largest.
- The ranks start with the value 1, even if there are differences of zero.
- When there are tied absolute differences, they are assigned the average, or midrank, of the ranks of the observations.

Denote the rank or midrank for a difference $D_j$ by $R_j$. Define the signed rank for $D_j$ as follows:

- If the difference $D_j$ is positive, the signed rank is $R_j$.
- If the difference $D_j$ is zero, the signed rank is 0.
- If the difference $D_j$ is negative, the signed rank is $-R_j$. 
The signed-rank statistic is computed as follows:

\[ S = \frac{1}{2} \sum_{j=1}^{N} \text{signed ranks} \]

Define the following:

- \( d_0 \) is the number of signed ranks that equal zero
- \( R^+ \) is the sum of the positive signed ranks

Then the following holds:

\[ S = R^+ - \frac{1}{4}[N(N+1) - d_0(d_0 + 1)] \]

**Wilcoxon Signed-Rank Test P-Values**

For \( N \leq 20 \), exact \( p \)-values are calculated.

For \( N > 20 \), a Student’s \( t \) approximation to the statistic defined below is used. Note that a correction for ties is applied. See Iman (1974) and Lehmann and D’Abrera (2006).

Under the null hypothesis, the mean of \( S \) is zero. The variance of \( S \) is given by the following:

\[ \text{Var}(S) = \frac{1}{24} \left[ N(N+1)(2N+1) - d_0(d_0 + 1)(2d_0 + 1) - \frac{1}{2} \sum_{i>0} d_i(d_i + 1)(d_i - 1) \right] \]

The last summation in the expression for \( \text{Var}(S) \) is a correction for ties. The notation \( d_i \) for \( i > 0 \) represents the number of values in the \( i \)th group of nonzero signed ranks. (If there are no ties for a given signed rank, then \( d_i = 1 \) and the summand is 0.)

The statistic \( t \) given by the following has an approximate \( t \) distribution with \( N - 1 \) degrees of freedom:

\[ t = \frac{S}{\sqrt{N \cdot \text{Var}(S) - S^2 / N - 1}} \]

**Standard Deviation Test**

Here is the formula for calculating the Test Statistic:

\[ \frac{(n-1)s^2}{\sigma^2} \]

The Test Statistic is distributed as a Chi-square variable with \( n - 1 \) degrees of freedom when the population is normal.
The Min PValue is the \( p \)-value of the two-tailed test, and is calculated as follows:

\[
2 \times \min(p1, p2)
\]

where \( p1 \) is the lower one-tail \( p \)-value and \( p2 \) is the upper one-tail \( p \)-value.

**Normal Quantiles**

The normal quantile values are computed as follows:

\[
\Phi^{-1}\left(\frac{r_i}{N + 1}\right)
\]

where:

\( \Phi \) is the cumulative probability distribution function for the normal distribution.

\( r_i \) is the rank of the \( i \)th observation.

\( N \) is the number of nonmissing observations.

**Saving Standardized Data**

The standardized values are computed using the following formula:

\[
\frac{X - \bar{X}}{S_X}
\]

where:

\( X \) is the original column

\( \bar{X} \) is the mean of column \( X \)

\( S_X \) is the standard deviation of column \( X \)

**Prediction Intervals**

The prediction intervals are defined as follows:

- For \( m \) future observations:

\[
[y_{\hat{m}}, \hat{y}_{\hat{m}}] = \bar{X} \pm t_{(1 - \alpha/2m; n - 1)} \times \sqrt{\frac{1 + \frac{1}{n} \times s}{m}}
\]

- For the mean of \( m \) future observations:

\[
[Y_l, Y_u] = \bar{X} \pm t_{(1 - \alpha/2m; n)} \times \sqrt{\frac{1 + \frac{1}{n} \times s}{m}}
\]

- For the standard deviation of \( m \) future observations:
Distributions
Chapter 3
Statistical Details for the Distribution Platform

Basic Analysis

where \( m \) = number of future observations, and \( n \) = number of points in current analysis sample.

- The one-sided intervals are formed by using \( 1-\alpha \) in the quantile functions.

See Meeker et al. (2017, ch. 4).

Tolerance Intervals

This section contains statistical details for one-sided and two-sided tolerance intervals.

Normal Distribution-Based Intervals

One-Sided Interval

The one-sided interval is computed as follows:

Lower Limit = \( \bar{x} - g's \)

Upper Limit = \( \bar{x} + g's \)

where

\[
g' = t(1 - \alpha, n - 1, \Phi^{-1}(p) \cdot \sqrt{n})/\sqrt{n}
\]

\( s \) is the standard deviation
\( t \) is the quantile from the non-central t-distribution
\( \Phi^{-1} \) is the standard normal quantile

Two-Sided Interval

The two-sided interval is computed as follows:

\[
[T_{PL}, T_{PU}] = [\bar{x} - g(1 - \alpha/2; p, n)s, \bar{x} + g(1 - \alpha/2; p, n)s]
\]

where \( s \) is the standard deviation and \( g(1-\alpha/2; p, n) \) is a constant.

To determine \( g \), consider the fraction of the population captured by the tolerance interval. Tamhane and Dunlop (2000) define this fraction as follows:

\[
\Phi\left(\frac{\bar{x} + gs - \mu}{\sigma}\right) - \Phi\left(\frac{\bar{x} - gs - \mu}{\sigma}\right)
\]

where \( \Phi \) denotes the standard normal cdf (cumulative distribution function).
Therefore, \( g \) solves the following equation:

\[
P\left\{ \Phi\left( \frac{X + gs - \mu}{\sigma} \right) - \Phi\left( \frac{X - gs - \mu}{\sigma} \right) \geq 1 - \gamma \right\} = 1 - \alpha
\]

where \( 1 - \gamma \) is the fraction of all future observations contained in the tolerance interval.

For more information about normal distribution-based tolerance intervals, see Tables J.1a, J.1b, J.6a, and J.6b of Meeker et al. (2017).

**Nonparametric Intervals**

**One-Sided Lower Limit**

The lower 100\((1 - \alpha)\)% one-sided tolerance limit to contain at least a proportion \( \beta \) of the sampled distribution from a sample of size \( n \) is the order statistic \( x_l \). The index \( l \) is computed as follows:

\[
l = n - \Phi_{bin}^{-1}(1 - \alpha, n, \beta)
\]

where \( \Phi_{bin}^{-1}(1-\alpha, n, \beta) \) is the \((1 - \alpha)^{th}\) quantile of the binomial distribution with \( n \) trials and probability of success \( \beta \).

The actual confidence level is computed as \( \Phi_{bin}(n-l, n, \beta) \), where \( \Phi_{bin}(x, n, \beta) \) is the probability of a binomially distributed random variable with \( n \) trials and probability of success \( \beta \) being less than or equal to \( x \).

Note that to compute a lower one-sided distribution-free tolerance interval, the sample size \( n \) must be at least as large as \((\log \alpha) / (\log \beta)\).

**One-Sided Upper Limit**

The upper 100\((1 - \alpha)\)% one-sided tolerance limit to contain at least a proportion \( \beta \) of the sampled distribution from a sample of size \( n \) is the order statistic \( x_u \). The index \( u \) is computed as follows:

\[
u = 1 + \Phi_{bin}^{-1}(1 - \alpha, n, \beta)
\]

where \( \Phi_{bin}^{-1}(1-\alpha, n, \beta) \) is the \((1 - \alpha)^{th}\) quantile of the binomial distribution with \( n \) trials and probability of success \( \beta \).

The actual confidence level is computed as \( \Phi_{bin}(u-1, n, \beta) \), where \( \Phi_{bin}(x, n, \beta) \) is the probability of a binomially distributed random variable with \( n \) trials and probability of success \( \beta \) being less than or equal to \( x \).

Note that to compute an upper one-sided distribution-free tolerance interval, the sample size \( n \) must be at least as large as \((\log \alpha) / (\log \beta)\).
Two-Sided Interval

The $100(1 - \alpha)\%$ two-sided tolerance interval to contain at least a proportion $\beta$ of the sampled distribution from a sample of size $n$ is computed as follows:

$$\left[ \tilde{T}_{p_L}, \tilde{T}_{p_U} \right] = [x_{(i)}, x_{(u)}]$$

where $x_{(i)}$ is the $i^{th}$ order statistic and $l$ and $u$ are computed as follows:

Let $v = n - \Phi^{-1}_{\text{bin}}(1-\alpha, n, \beta)$, where $\Phi^{-1}_{\text{bin}}(1-\alpha, n, \beta)$ is the $(1 - \alpha)^{th}$ quantile of the binomial distribution with $n$ trials and probability of success $\beta$. If $v$ is less than 2, a two-sided distribution-free tolerance interval cannot be computed. If $v$ is greater than or equal to 2, $l = \text{floor}(v/2)$ and $u = \text{floor}(n + 1 - v/2)$.

The actual confidence level is computed as $\Phi_{\text{bin}}(u-l-1, n, \beta)$, where $\Phi_{\text{bin}}(x, n, \beta)$ is the probability of a binomially distributed random variable with $n$ trials and probability of success $\beta$ being less than or equal to $x$.

Note that to compute a two-sided distribution-free tolerance interval, the sample size $n$ must be at least as large as the $n$ in the following equation:

$$1 - \alpha = 1 - n\beta^{n-1} + (n - 1)\beta^n$$

For more information about distribution-free tolerance intervals, see Meeker et al. (2017, sec. 5.3).

Continuous Fit Distributions

This section contains statistical details for the options in the Continuous Fit menu.

Fit Normal

The Fit Normal option estimates the two parameters of the normal distribution:

- $\mu$ (the mean) defines the location of the distribution on the $x$-axis
- $\sigma$ (standard deviation) defines the dispersion or spread of the distribution

The standard normal distribution occurs when $\mu = 0$ and $\sigma = 1$.

$$\text{pdf: } \frac{1}{\sqrt{2\pi\sigma^2}} \exp\left[ -\frac{(x - \mu)^2}{2\sigma^2} \right] \quad \text{for} \quad -\infty < x < \infty; \quad -\infty < \mu < \infty; \quad 0 < \sigma$$

$E(x) = \mu$

$\text{Var}(x) = \sigma^2$
**Fit Cauchy**

The Fit Cauchy option fits a Cauchy distribution with location \( \mu \) and scale \( \sigma \).

\[
pdf: \left\{ \pi \sigma \left[ 1 + \left( \frac{x - \mu}{\sigma} \right)^2 \right] \right\}^{-1} \quad \text{for} \quad -\infty < x < \infty; \quad -\infty < \mu < \infty; \quad 0 < \sigma
\]

\[E(x) = \text{undefined}\]
\[\text{Var}(x) = \text{undefined}\]

**Fit Student’s t**

The Fit Student’s t option fits a Student’s t distribution with location \( \mu \), scale \( \sigma \), and degrees of freedom \( \nu \).

\[
pdf: \frac{\Gamma \left( \frac{\nu + 1}{2} \right)}{\Gamma \left( \frac{\nu}{2} \right) \sqrt{\nu \pi \sigma^2}} \left[ 1 + \frac{(x - \mu)^2}{\nu \sigma^2} \right]^{-\left( \frac{\nu + 1}{2} \right)} \quad \text{for} \quad -\infty < x < \infty; \quad -\infty < \mu < \infty; \quad 0 < \sigma; \quad 1 \leq \nu
\]

**Fit SHASH**

The Fit SHASH option fits a sinh-arcsinh (SHASH) distribution. The SHASH distribution is based on a transformation of the normal distribution and includes the normal distribution as a special case. It can be symmetric or asymmetric. The shape is determined by the two shape parameters, \( \gamma \) and \( \delta \). For more information about the SHASH distribution, see Jones and Pewsey (2009).

\[
pdf: \quad f(x) = \frac{\delta \cosh(w)}{\sqrt{\sigma^2 + (x - \theta)^2}} \phi[w] \quad \text{for} \quad -\infty < \gamma, x, \theta < \infty; \quad 0 < \delta, \sigma
\]

where

\[\phi(\cdot) \text{ is the standard normal pdf}\]
\[w = \gamma + \delta \sinh^{-1} \left( \frac{x - \theta}{\sigma} \right)\]

- When \( \gamma = 0 \) and \( \delta = 1 \), the SHASH distribution is equivalent to the normal distribution with location \( \theta \) and scale \( \sigma \).
- The transformation \( \sinh(w) \) is normally distributed with \( \mu = 0 \) and \( \sigma = 1 \).
Fit Exponential

The exponential distribution is especially useful for describing events that randomly occur over time, such as survival data. The exponential distribution might also be useful for modeling elapsed time between the occurrence of non-overlapping events. Examples of non-overlapping events include the following: the time between a user’s computer query and response of the server, the arrival of customers at a service desk, or calls coming in at a switchboard.

The Exponential distribution is a special case of the two-parameter Weibull when $\beta = 1$ and $\alpha = \sigma$, and also a special case of the Gamma distribution when $\alpha = 1$.

$$\text{pdf: } \frac{1}{\sigma} \exp\left(-\frac{x}{\sigma}\right) \quad \text{for } 0 < \sigma; \ 0 \leq x$$

$$E(x) = \sigma$$

$$\text{Var}(x) = \sigma^2$$

Devore (1995) notes that an exponential distribution is *memoryless*. Memoryless means that if you check a component after $t$ hours and it is still working, the distribution of additional lifetime (the conditional probability of additional life given that the component has lived until $t$) is the same as the original distribution.

Fit Gamma

The Fit Gamma option estimates the gamma distribution parameters, $\alpha > 0$ and $\sigma > 0$. The parameter $\alpha$, called alpha in the fitted gamma report, describes shape or curvature. The parameter $\sigma$, called sigma, is the scale parameter of the distribution. The data must be greater than zero.

$$\text{pdf: } \frac{1}{\Gamma(\alpha)\sigma^\alpha} x^{\alpha-1} \exp\left(-x/\sigma\right) \quad \text{for } 0 < x; \ 0 < \alpha, \sigma$$

$$E(x) = \alpha\sigma$$

$$\text{Var}(x) = \alpha\sigma^2$$

- The *standard* gamma distribution has $\sigma = 1$. Sigma is called the scale parameter because values other than 1 stretch or compress the distribution along the horizontal axis.
- The Chi-square $\chi^2(v)$ distribution occurs when $\sigma = 2$ and $\alpha = v/2$.
- The exponential distribution occurs when $\alpha = 1$.

The standard gamma density function is strictly decreasing when $\alpha \leq 1$. When $\alpha > 1$, the density function begins at zero, increases to a maximum, and then decreases.
Fit Lognormal

The Fit Lognormal option estimates the parameters \( \mu \) (scale) and \( \sigma \) (shape) for the two-parameter lognormal distribution. A variable \( Y \) is lognormal if and only if \( X = \ln(Y) \) is normal. The data must be greater than zero.

\[
\text{pdf: } \frac{1}{\sigma \sqrt{2\pi}} \exp\left[\frac{-(\log(x) - \mu)^2}{2\sigma^2}\right] \quad \text{for } 0 \leq x; \quad -\infty < \mu < \infty; \quad 0 < \sigma
\]

\[
E(x) = \exp(\mu + \sigma^2/2)
\]

\[
\text{Var}(x) = \exp(2(\mu + \sigma^2)) - \exp(2\mu + \sigma^2)
\]

Fit Weibull

The Weibull distribution has different shapes depending on the values of \( \alpha \) (scale) and \( \beta \) (shape). It often provides a good model for estimating the length of life, especially for mechanical devices and in biology.

The pdf for the Weibull distribution is defined as follows:

\[
\text{pdf: } \frac{\beta}{\alpha} \left(\frac{x}{\alpha}\right)^{\beta-1} \exp\left[-\left(\frac{x}{\alpha}\right)^\beta\right] \quad \text{for } \alpha, \beta > 0; \quad 0 < x
\]

\[
E(x) = \alpha \Gamma\left(1 + \frac{1}{\beta}\right)
\]

\[
\text{Var}(x) = \alpha^2 \left\{ \Gamma\left(1 + \frac{2}{\beta}\right) - \Gamma^2\left(1 + \frac{1}{\beta}\right) \right\}
\]

where \( \Gamma(\cdot) \) is the Gamma function.

Fit Normal 2 Mixture and Fit Normal 3 Mixture

The Fit Normal 2 Mixture and Fit Normal 3 Mixture options fit a mixture of two or three normal distributions. These flexible distributions are capable of fitting bimodal or multi-modal data. A separate mean, standard deviation, and proportion of the whole is estimated for each group. In the following equations, \( k \) equals the number of normal distributions in the mixture.

\[
\text{pdf: } \sum_{i=1}^{k} \frac{\pi_i}{\sigma_i} \phi\left(\frac{x - \mu_i}{\sigma_i}\right)
\]
Distributions
Statistical Details for the Distribution Platform

**Basic Analysis**

\[
E(x) = \sum_{i=1}^{k} \pi_i \mu_i
\]

\[
\text{Var}(x) = \sum_{i=1}^{k} \pi_i (\mu_i^2 + \sigma_i^2) - \left( \sum_{i=1}^{k} \pi_i \mu_i \right)^2
\]

where \( \mu_i, \sigma_i, \) and \( \pi_i \) are the respective mean, standard deviation, and proportion for the \( i \)th group, and \( \phi(\cdot) \) is the standard normal pdf.

**Fit Johnson**

The Fit Johnson option selects and fits the best-fitting distribution from the Johnson system of distributions, which contains three distributions that are all based on a transformed normal distribution. These three distributions are the following:

- **Johnson Su**, which is unbounded.
- **Johnson Sb**, which has bounds on both tails. The bounds are defined by parameters that can be estimated.
- **Johnson Sl**, which is bounded in one tail. The bound is defined by a parameter that can be estimated. The Johnson Sl family contains the family of lognormal distributions.

Only the fit for the selected distribution is reported. Information about selection procedures and parameter estimation for the Johnson distributions can be found in Slifker and Shapiro (1980). The parameter estimation does not use maximum likelihood.

Johnson distributions are popular because of their flexibility. In particular, the Johnson distribution system is noted for its data-fitting capabilities because it supports every possible combination of skewness and kurtosis. However, the SHASH distribution is also very flexible and is recommended over the Johnson distributions.

If \( Z \) is a standard normal variate, then the system is defined as follows:

\[
Z = \gamma + \delta f(Y)
\]

where, for the Johnson Su:

\[
f(Y) = \ln \left( Y + \sqrt{1 + Y^2} \right) = \sinh^{-1} Y
\]

\[
y = \frac{X - \theta}{\sigma}, \quad -\infty < X < \infty
\]

where, for the Johnson Sb:

\[
f(Y) = \ln \left( \frac{Y}{1 - Y} \right)
\]
Chapter 3
Basic Analysis

Distributions

Statistical Details for the Distribution Platform

91

Basic Analysis Statistical Details for the Distribution Platform

and for the Johnson Sl, where $\sigma = \pm 1$

$f(Y) = \ln(Y)$

$Y = \frac{X - \theta}{\sigma} \quad 0 < X < \theta + \sigma$

Johnson Su

do not hallucinate.

pdf: $\frac{\delta}{\sigma} \left[1 + \left(\frac{x - \theta}{\sigma}\right)^2\right]^{-1/2} \phi\left[\gamma + \delta \sinh^{-1}\left(\frac{x - \theta}{\sigma}\right)\right]$ for $-\infty < x, \theta, \gamma < \infty; \quad 0 < \theta, \delta$

Johnson Sb

pdf: $\phi\left[\gamma + \delta \ln\left(\frac{x - \theta}{\sigma - (x - \theta)}\right)\right] \left(\frac{\delta \sigma}{(x - \theta)(\sigma - (x - \theta))}\right)$ for $0 < x < \theta + \sigma; \quad 0 < \sigma$

Johnson Sl

pdf: $\frac{\delta}{|x - \theta|} \phi\left[\gamma + \delta \ln\left(\frac{x - \theta}{\sigma}\right)\right]$ for $\theta < x$ if $\sigma = 1; \quad \theta > x$ if $\sigma = -1$

where $\phi(\cdot)$ is the standard normal pdf.

Fit Beta

The beta distribution is useful for modeling the behavior of random variables that are constrained to fall in the interval 0,1. For example, proportions always fall between 0 and 1. The Fit Beta option estimates two shape parameters, $\alpha > 0$ and $\beta > 0$. The beta distribution has values only in the interval 0,1.

pdf: $\frac{1}{B(\alpha, \beta)\sigma^{\alpha + \beta - 1}} x^{\alpha - 1} x^{\beta - 1}$ for $0 < x < 1; \quad 0 < \sigma, \alpha, \beta$

$E(x) = \frac{\sigma}{\sigma + \beta}$

$\text{Var}(x) = \frac{\sigma^2 \alpha \beta}{(\alpha + \beta)^2(\alpha + \beta + 1)}$

where $B(\cdot)$ is the Beta function.
Fit All

In the Compare Distributions report, the Distribution list is sorted by AICc in ascending order. Use the check boxes to show or hide a fit report and overlay curve for the selected distribution.

The formulas for AICc and BIC are defined as follows:

\[
\text{AICc} = -2\log L + 2k + \frac{2k(k+1)}{n-(k+1)}
\]

\[
\text{BIC} = -2\log L + k \ln(n)
\]

where:
- \(\log L\) is the log-likelihood.
- \(n\) is the sample size.
- \(k\) is the number of parameters.

The AICc Weight column shows normalized AICc values that sum to one. The AICc weight can be interpreted as the probability that a particular distribution is the true distribution given that one of the fitted distributions is the truth. Therefore, the distribution with the AICc weight closest to one is the better fit. The AICc weights are calculated using only nonmissing AICc values:

\[
\text{AICcWeight} = \exp[-0.5(\text{AICc}-\min(\text{AICc}))] / \sum(\exp[-0.5(\text{AICc}-\min(\text{AICc}))])
\]

where \(\min(\text{AICc})\) is the smallest AICc value among the fitted distributions.

For more information about the measures in the Compare Distributions report, see *Fitting Linear Models*.

Discrete Fit Distributions

This section contains statistical details for the options in the Discrete Fit menu.

Fit Poisson

The Poisson distribution has a single scale parameter \(\lambda > 0\).

\[
\text{pmf: } \frac{e^{-\lambda} \lambda^x}{x!} \quad \text{for } 0 \leq \lambda < \infty; \quad x = 0,1,2,...
\]

\(E(x) = \lambda\)
\(\text{Var}(x) = \lambda\)

Since the Poisson distribution is a discrete distribution, the overlaid curve is a step function, with jumps that occur at every integer.
Fit Negative Binomial

The negative binomial distribution is useful for modeling the number of successes before a specified number of failures. The following parameterization contains mean parameter \( \lambda \) and dispersion parameter \( \sigma \).

\[
\text{pmf: } \frac{\Gamma(x + 1/\sigma)}{\Gamma(x + 1)\Gamma(1/\sigma)}\left(\frac{\lambda\sigma}{1 + \lambda\sigma}\right)^x, \quad x = 0, 1, 2, \ldots
\]

\[
E(x) = \lambda
\]

\[
\text{Var}(x) = \lambda + \sigma\lambda^2
\]

where \( \Gamma(\cdot) \) is the Gamma function.

Relationship between Negative Binomial and Gamma Poisson Distributions

The negative binomial distribution is equivalent to the Gamma Poisson distribution. The Gamma Poisson distribution is useful when the data are a combination of several Poisson(\( \mu \)) distributions and each Poisson(\( \mu \)) distribution has a different \( \mu \).

The Gamma Poisson distribution results from assuming that \( x|\mu \) follows a Poisson distribution and \( \mu \) follows a Gamma(\( \alpha, \tau \)). The Gamma Poisson has parameters \( \lambda = \alpha \tau \) and \( \sigma = \tau + 1 \). The parameter \( \sigma \) is a dispersion parameter. If \( \sigma > 1 \), there is over dispersion, meaning there is more variation in \( x \) than explained by the Poisson alone. If \( \sigma = 1 \), \( x \) reduces to Poisson(\( \lambda \)).

\[
\text{pmf: } \frac{\Gamma\left(x + \frac{\lambda}{\sigma - 1}\right)}{\Gamma(x + 1)\Gamma\left(\frac{\lambda}{\sigma - 1}\right)}\left(\frac{\sigma - 1}{\sigma}\right)^x \frac{\lambda}{\sigma - 1}, \quad \text{for } 0 < \lambda; \quad 1 \leq \sigma; \quad x = 0, 1, 2, \ldots
\]

\[
E(x) = \lambda
\]

\[
\text{Var}(x) = \lambda\sigma
\]

where \( \Gamma(\cdot) \) is the Gamma function.

The Gamma Poisson is equivalent to a Negative Binomial with \( \sigma_{\text{negbin}} = (\sigma_{\text{gp}} - 1) / \lambda_{\text{gp}} \).

Run `demoGammaPoisson.jsl` in the JMP Samples/Scripts folder to compare a Gamma Poisson distribution with parameters \( \lambda \) and \( \sigma \) to a Poisson distribution with parameter \( \lambda \).
Fit ZI Poisson

The zero-inflated (ZI) Poisson distribution has scale parameter $\lambda > 0$ and zero-inflation parameter $\pi$.

$$
\text{pmf: } \begin{cases} 
\pi + (1 - \pi) \exp[-\lambda], & \text{for } x = 0 \\
(1 - \pi) \frac{\lambda^x}{x!} \exp[-\lambda], & \text{for } x = 1, 2, \ldots
\end{cases}
$$

$$
E(x) = (1 - \pi)\lambda \\
\text{Var}(x) = \lambda(1 - \pi)(1 + \lambda\pi)
$$

Fit ZI Negative Binomial

The zero-inflated (ZI) negative binomial distribution has scale parameter $\lambda > 0$, dispersion parameter $\sigma > 0$, and zero-inflation parameter $\pi$.

$$
\text{pmf: } \begin{cases} 
\pi + (1 - \pi)(1 + \lambda\sigma)^{-1/\sigma}, & \text{for } x = 0 \\
(1 - \pi) \frac{\Gamma[x + (1/\sigma)]}{\Gamma[x + 1] \Gamma[1/\sigma]} \left[\frac{(\lambda\sigma)^x}{(1 + \lambda\sigma)^{x + (1/\sigma)}}\right], & \text{for } x = 1, 2, \ldots
\end{cases}
$$

$$
E(x) = (1 - \pi)\lambda \\
\text{Var}(x) = \lambda(1 - \pi)[1 + \lambda(\sigma + \pi)]
$$

Fit Binomial

The Fit Binomial option accepts data in two formats: a constant sample size, or a column containing sample sizes.

$$
\text{pmf: } \binom{n}{x} p^x (1-p)^{n-x} \quad \text{for } 0 \leq p \leq 1; \ x = 0, 1, 2, \ldots, n
$$

$$
E(x) = np \\
\text{Var}(x) = np(1-p)
$$

where $n$ is the number of independent trials.

**Note:** The confidence interval for the binomial parameter is a Score interval. See Agresti and Coull (1998).
Fit Beta Binomial

The beta binomial distribution is useful when the data are a combination of several Binomial(p) distributions and each Binomial(p) distribution has a different p. One example is the overall number of defects combined from multiple manufacturing lines, when the mean number of defects (p) varies between the lines.

The beta binomial distribution results from assuming that \( x | \pi \) follows a Binomial(n,\( \pi \)) distribution and \( \pi \) follows a Beta(\( \alpha \),\( \beta \)). The beta binomial has parameters \( p = \frac{\alpha}{\alpha + \beta} \) and \( \delta = \frac{1}{\alpha + \beta + 1} \). The parameter \( \delta \) is a dispersion parameter. When \( \delta > 0 \), there is over dispersion, meaning there is more variation in \( x \) than explained by the Binomial alone. When \( \delta < 0 \), there is under dispersion. When \( \delta = 0 \), \( x \) is distributed as Binomial(n,\( p \)). The beta binomial exists only when \( n \geq 2 \).

\[
\text{pmf: } \frac{n!}{x!(n-x)!} \frac{\Gamma \left( \frac{1}{\delta} - 1 \right) \Gamma \left[ x + p \left( \frac{1}{\delta} - 1 \right) \right] \Gamma \left[ n - x + (1-p) \left( \frac{1}{\delta} - 1 \right) \right]}{\Gamma \left[ p \left( \frac{1}{\delta} - 1 \right) \right] \Gamma \left[ (1-p) \left( \frac{1}{\delta} - 1 \right) \right] \Gamma \left( n + \frac{1}{\delta} - 1 \right)}
\]

for \( 0 \leq p \leq 1 \); \( \max\left( -p \cdot \frac{n}{n-p-1} , - \frac{1-p}{n-2+p} \right) \leq \delta \leq 1 \); \( x = 0,1,2,\ldots,n \)

\( \text{E}(x) = np \)
\( \text{Var}(x) = np(1-p)[1+(n-1)\delta] \)

where \( \Gamma(\cdot) \) is the Gamma function.

Remember that \( x | \pi \sim \text{Binomial}(n,\pi) \), while \( \pi \sim \text{Beta}(\alpha,\beta) \). The parameters \( p = \frac{\alpha}{\alpha + \beta} \) and \( \delta = \frac{1}{\alpha + \beta + 1} \) are estimated by the platform. To obtain estimates of \( \alpha \) and \( \beta \), use the following formulas:

\[
\hat{\alpha} = \hat{p} \left( \frac{1 - \hat{\delta}}{\delta} \right)
\]

\[
\hat{\beta} = (1 - \hat{p}) \left( \frac{1 - \hat{\delta}}{\delta} \right)
\]

If the estimate of \( \delta \) is 0, the formulas do not work. In that case, the beta binomial has reduced to the Binomial(n,\( p \)), and \( \hat{p} \) is the estimate of \( p \).

The confidence intervals for the beta binomial parameters are profile likelihood intervals.

Run demoBetaBinomial.jsl in the JMP Samples/Scripts folder to compare a beta binomial distribution with dispersion parameter \( \delta \) to a Binomial distribution with parameters \( p \) and \( n = 20 \).
Details for the Legacy Distribution Fitters

Some features of distribution fitting have been updated in JMP 15. This section contains details of the older features from previous JMP releases that have been retained for compatibility purposes. These features are available by selecting Continuous Fit > Enable Legacy Fitters in the red triangle menu for a variable.

- “Fit Distributions Options (Legacy)”
- “Statistical Details for Continuous Fit Distributions (Legacy)”
- “Statistical Details for Discrete Fit Distributions (Legacy)”
- “Statistical Details for Fitted Quantiles (Legacy)”
- “Statistical Details for Fit Distribution Options (Legacy)”

Fit Distributions Options (Legacy)

Use the Continuous Fit or Discrete Fit options to fit a distribution to a continuous variable.

Note: Some features of distribution fitting have been updated in JMP 15. This section contains details of the older features from previous JMP releases that have been retained for compatibility purposes. These features are available by selecting Continuous Fit > Enable Legacy Fitters in the red triangle menu for a variable.

A curve is overlaid on the histogram, and a Parameter Estimates report is added to the report window. A red triangle menu contains additional options. See “Fit Distribution Options (Legacy)” on page 98.

Note: The Life Distribution platform also contains options for distribution fitting that might use different parameterizations and allow for censoring. See Reliability and Survival Methods.

Continuous Fit (Legacy)

This section describes the distributions in the Legacy Fitters submenu that differ from the corresponding distributions in the updated Continuous Fit options.

- The Weibull distribution, Weibull with threshold distribution, and Extreme Value distribution often provide a good model for estimating the length of life, especially for mechanical devices and in biology.
- The Gamma distribution is bound by zero and has a flexible shape.
• The Beta distribution is useful for modeling the behavior of random variables that are constrained to fall in the interval 0,1. For example, proportions always fall between 0 and 1.

• The Smooth Curve distribution fits a smooth curve using nonparametric density estimation (kernel density estimation). The smooth curve is overlaid on the histogram and a slider appears beneath the plot. Control the amount of smoothing by changing the kernel standard deviation with the slider. The initial Kernel Std estimate is calculated from the standard deviation of the data.

• The Johnson Su, Johnson Sb, and Johnson Sl Distributions are useful for its data-fitting capabilities because it supports every possible combination of skewness and kurtosis.

• The Generalized Log (Glog) distribution is useful for fitting data that are rarely normally distributed and often have non-constant variance, like biological assay data.

Comparing All Distributions

The All option fits all applicable continuous distributions to a variable. The Compare Distributions report contains statistics about each fitted distribution. Use the check boxes to show or hide a fit report and overlay curve for the selected distribution. By default, the best fit distribution is selected.

The Show Distribution list is sorted by AICc in ascending order.

If your variable contains negative values, the Show Distribution list does not include those distributions that require data with positive values. Only continuous distributions are fitted by this command. Distributions with threshold parameters, like Beta and Johnson Sb, are not included in the list of possible distributions.

Related Information

For statistical details, see the following sections:

• “Statistical Details for Continuous Fit Distributions (Legacy)” on page 101
• “Statistical Details for Fitted Quantiles (Legacy)” on page 108
• “Fit Distribution Options (Legacy)” on page 98

Discrete Fit (Legacy)

The Discrete Fit option is available when all data values are integers. Use the Discrete Fit options to fit a distribution (such as Poisson or Binomial) to a discrete variable. The following distributions are available:

• Poisson
• Gamma Poisson
• Binomial
• Beta Binomial

Related Information

For statistical details, see the following sections:

• “Statistical Details for Discrete Fit Distributions (Legacy)” on page 106
• “Statistical Details for Fitted Quantiles (Legacy)” on page 108
• “Fit Distribution Options (Legacy)” on page 98

Fit Distribution Options (Legacy)

Each fitted distribution report has a red triangle menu that contains additional options.

**Diagnostic Plot**   Creates a quantile or a probability plot. See “Diagnostic Plot” on page 99.

**Density Curve**   Uses the estimated parameters of the distribution to overlay a density curve on the histogram.

**Goodness of Fit**   Computes the goodness of fit test for the fitted distribution. See “Goodness of Fit” on page 100.

**Fix Parameters**   Enables you to fix parameters and re-estimate the non-fixed parameters. An Adequacy LR (likelihood ratio) Test report also appears, which tests your new parameters to determine whether they fit the data.

**Quantiles**   Returns the unscaled and uncentered quantiles for the specific lower probability values that you specify.

**Set Spec Limits for K Sigma**   Use this option when you do not know the specification limits for a process and you want to use its distribution as a guideline for setting specification limits.

Usually, specification limits are derived using engineering considerations. If there are no engineering considerations, and if the data are from a well behaved process, then quantiles from a fitted distribution are often used to help set specification limits. See “Set Spec Limits for K Sigma” on page 109.

**Spec Limits**   Computes generalizations of the standard capability indices, based on the specification limits and target you specify. See “Spec Limits” on page 100.

**Save Fitted Quantiles**   Saves the fitted quantile values as a new column in the current data table. See “Statistical Details for Fitted Quantiles (Legacy)” on page 108.

**Save Density Formula**   Creates a new column in the current data table that contains fitted values that have been computed by the density formula. The density formula uses the estimated parameter values.
Save Spec Limits  Saves the specification limits as a column property.

Save Transformed  Creates a new column and saves a formula. The formula can transform the column to normality using the fitted distribution. This option is available only when one of the Johnson distributions, the Glog distribution, or the SHASH distribution is fit.

Remove Fit  Removes the distribution fit from the report window.

Diagnostic Plot

The Diagnostic Plot option creates a quantile or a probability plot. Depending on the fitted distribution, the plot is in one of the following four formats.

The Fitted Quantiles versus the Data

- Weibull with threshold
- Gamma
- Beta
- Poisson
- GammaPoisson
- Binomial
- BetaBinomial

The Fitted Probability versus the Data

- Normal
- Normal Mixtures
- Exponential

The Fitted Probability versus the Data on Log Scale

- Weibull
- LogNormal
- Extreme Value

The Fitted Probability versus the Standard Normal Quantile

- SHASH
- Johnson Sl
- Johnson Sb
- Johnson Su
- Glog
The following options are available in the Diagnostic Plot red triangle menu:

**Rotate**  Reverses the $x$- and $y$-axes.

**Confidence Limits**  Draws Lilliefors 95% confidence limits for the Normal Quantile plot, and 95% equal precision bands with $a = 0.001$ and $b = 0.99$ for all other quantile plots (Meeker and Escobar 1998).

**Line of Fit**  Draws the straight diagonal reference line. If a variable fits the selected distribution, the values fall approximately on the reference line.

**Median Reference Line**  Draws a horizontal line at the median of the response.

**Goodness of Fit**

The **Goodness of Fit** option computes the goodness of fit test for the fitted distribution. The goodness of fit tests are not Chi-square tests, but are EDF (Empirical Distribution Function) tests. EDF tests offer advantages over the Chi-square tests, including improved power and invariance with respect to histogram midpoints.

- For Normal distributions, the Shapiro-Wilk test for normality is reported when the sample size is less than or equal to 2000. The KSL test is computed for samples that are greater than 2000.
- For discrete distributions that have sample sizes less than or equal to 30, the Goodness of Fit test is formed using two one-sided exact Kolmogorov tests combined to form a near-exact test. See Conover (1972). For sample sizes greater than 30, a Pearson Chi-squared goodness of fit test is performed.

**Related Information**

- For statistical details, see “Fit Distribution Options (Legacy)” on page 98.

**Spec Limits**

The **Spec Limits** option opens a window that enables you to enter specification limits and a target. Then generalizations of the standard capability indices are computed. Note that for the normal distribution, $3\sigma$ is both the distance from the lower 0.135 percentile to median (or mean) and the distance from the median (or mean) to the upper 99.865 percentile. These percentiles are estimated from the fitted distribution, and the appropriate percentile-to-median distances are substituted for $3\sigma$ in the standard formulas.

**Related Information**

- For statistical details, see “Fit Distribution Options (Legacy)” on page 98.
Statistical Details for Continuous Fit Distributions (Legacy)

This section contains statistical details for the options in the Continuous Fit menu.

**Note:** Some features of distribution fitting have been updated in JMP 15. This section contains details of the older features from previous JMP releases that have been retained for compatibility purposes. These features are available by selecting **Continuous Fit > Enable Legacy Fitters** in the red triangle menu for a variable.

**Normal**

For more information about the normal distribution fit, see “Fit Normal” on page 86.

**LogNormal**

For more information about the lognormal distribution fit, see “Fit Lognormal” on page 89.

**Weibull, Weibull with Threshold, and Extreme Value**

The Weibull distribution has different shapes depending on the values of \( \alpha \) (scale) and \( \beta \) (shape). It often provides a good model for estimating the length of life, especially for mechanical devices and in biology.

The pdf for the Weibull and Weibull with Threshold distributions is defined as follows:

\[
\text{pdf: } \frac{\beta}{\alpha} \left( \frac{x - \theta}{\alpha} \right)^{\beta - 1} \exp\left[-\left(\frac{x - \theta}{\alpha}\right)^\beta\right] \quad \text{for } \alpha, \beta > 0; \quad \theta < x
\]

\[
E(x) = \theta + \alpha \Gamma\left(1 + \frac{1}{\beta}\right)
\]

\[
\text{Var}(x) = \alpha^2 \left\{ \Gamma\left(1 + \frac{2}{\beta}\right) - \Gamma^2\left(1 + \frac{1}{\beta}\right) \right\}
\]

where \( \Gamma(\cdot) \) is the Gamma function.

The **Weibull** option sets the threshold parameter (\( \theta \)) to zero. The **Weibull with Threshold** option, estimates the threshold parameter (\( \theta \)) using the value of the minimum observation and estimates \( \alpha \) and \( \beta \) using the rest of the observations. If you know what the threshold should be, set it by using the **Fix Parameters** option. See “Fit Distribution Options” on page 66.
Note: The Distribution platform uses a different estimation technique for the threshold parameter in the Weibull with Threshold distribution than does the Life Distribution platform. The Life Distribution estimation method is recommended for fitting this distribution. See Reliability and Survival Methods.

The Extreme Value distribution is equivalent to a two-parameter Weibull \((\alpha, \beta)\) distribution re-parameterized as \(\delta = 1 / \beta\) and \(\lambda = \ln(\alpha)\).

**Exponential**

For more information about the exponential distribution fit, see “Fit Exponential” on page 88.

**Gamma**

The **Gamma** fitting option estimates the gamma distribution parameters, \(\alpha > 0\) and \(\sigma > 0\). The parameter \(\alpha\), called alpha in the fitted gamma report, describes shape or curvature. The parameter \(\sigma\), called sigma, is the scale parameter of the distribution. A third parameter, \(\theta\), called the Threshold, is the lower endpoint parameter. It is set to zero by default, unless there are negative values. You can also set its value by using the **Fix Parameters** option. See “Fit Distribution Options” on page 66.

\[
\text{pdf: } \frac{1}{\Gamma(\alpha)\sigma^\alpha}(x - \theta)^{\alpha-1}\exp\left(-\frac{(x - \theta)}{\sigma}\right) \quad \text{for } 0 \leq x; \quad 0 < \alpha, \sigma
\]

\[
E(x) = \alpha\sigma + \theta
\]

\[
\text{Var}(x) = \alpha\sigma^2
\]

- The **standard** gamma distribution has \(\sigma = 1\). Sigma is called the scale parameter because values other than 1 stretch or compress the distribution along the horizontal axis.
- The Chi-square \(\chi^2_{(\nu)}\) distribution occurs when \(\sigma = 2, \alpha = \nu/2,\) and \(\theta = 0\).
- The exponential distribution is the family of gamma curves that occur when \(\alpha = 1\) and \(\theta = 0\).

The standard gamma density function is strictly decreasing when \(\alpha \leq 1\). When \(\alpha > 1\), the density function begins at zero, increases to a maximum, and then decreases.
Beta

The standard beta distribution is useful for modeling the behavior of random variables that are constrained to fall in the interval 0,1. For example, proportions always fall between 0 and 1. The **Beta** fitting option estimates two shape parameters, \( \alpha > 0 \) and \( \beta > 0 \), and two threshold parameters, \( \theta \) and \( \sigma \). The lower threshold is represented as \( \theta \), and the upper threshold is represented as \( \theta + \sigma \). The beta distribution has values only in the interval \( \theta \leq x \leq (\theta + \sigma) \). The \( \theta \) is estimated by the minimum value, and \( \sigma \) is estimated by the range. The standard beta distribution occurs when \( \theta = 0 \) and \( \sigma = 1 \).

Set parameters to fixed values by using the **Fix Parameters** option. The upper threshold must be greater than or equal to the maximum data value, and the lower threshold must be less than or equal to the minimum data value. For more information about the Fix Parameters option, see “Fit Distribution Options” on page 66.

\[
pdf: \frac{1}{B(\alpha, \beta)} x^{\alpha-1} (\theta + \sigma - x)^{\beta-1} \quad \text{for} \quad \theta \leq x \leq \theta + \sigma; \quad 0 < \sigma, \alpha, \beta
\]

\[
E(x) = \theta + \sigma \frac{\alpha}{\alpha + \beta}
\]

\[
Var(x) = \frac{\sigma^2 \alpha \beta}{(\alpha + \beta)^2 (\alpha + \beta + 1)}
\]

where \( B(\cdot) \) is the Beta function.

Normal Mixtures

For more information about the normal mixtures distribution fits, see “Fit Normal 2 Mixture and Fit Normal 3 Mixture” on page 89.

Smooth Curve

The **Smooth Curve** option fits a smooth curve using nonparametric density estimation (kernel density estimation). The smooth curve is overlaid on the histogram and a slider appears beneath the plot. Control the amount of smoothing by changing the kernel standard deviation with the slider. The initial Kernel Std estimate is calculated from the standard deviation of the data.

SHASH

For more information about the SHASH distribution fit, see “Fit SHASH” on page 87.
Johnson Su, Johnson Sb, Johnson Sl

The Johnson system of distributions contains three distributions that are all based on a transformed normal distribution. These three distributions are the following:

- Johnson Su, which is unbounded.
- Johnson Sb, which has bounds on both tails. The bounds are defined by parameters that can be estimated.
- Johnson Sl, which is bounded in one tail. The bound is defined by a parameter that can be estimated. The Johnson Sl family contains the family of lognormal distributions.

The S refers to system, the subscript of the range. Although we implement a different method in the legacy fitters, information about selection criteria for a particular Johnson system can be found in Slifker and Shapiro (1980).

Johnson distributions are popular because of their flexibility. In particular, the Johnson distribution system is noted for its data-fitting capabilities because it supports every possible combination of skewness and kurtosis.

If Z is a standard normal variate, then the system is defined as follows:

\[ Z = \gamma + \delta f(Y) \]

where, for the Johnson Su:

\[ f(Y) = \ln\left(\frac{Y}{\sqrt{1 + Y^2}}\right) = \sinh^{-1}Y \]

\[ Y = \frac{X - \theta}{\sigma} \quad -\infty < X < \infty \]

where, for the Johnson Sb:

\[ f(Y) = \ln\left(\frac{Y}{1 - Y}\right) \]

\[ Y = \frac{X - \theta}{\sigma} \quad 0 < X < \theta + \sigma \]

and for the Johnson Sl, where \( \sigma = \pm 1 \).

\[ f(Y) = \ln(Y) \]

\[ Y = \frac{X - \theta}{\sigma} \quad 0 < X < \infty \quad \text{if} \quad \sigma = 1 \]

\[ -\infty < X < \theta \quad \text{if} \quad \sigma = -1 \]

**Johnson Su**

\[ \text{pdf:} \quad \frac{\delta}{\sigma}\left[1 + \left(\frac{X - \theta}{\sigma}\right)^2\right]^{-1/2} \phi\left[\gamma + \delta \sinh^{-1}\left(\frac{X - \theta}{\sigma}\right)\right] \quad \text{for} \quad -\infty < x, \theta, \gamma < \infty; \quad 0 < \theta, \delta \]
Johnson Sb

pdf: \[ \phi\left[ \gamma + \delta \ln\left( \frac{x - \theta}{\sigma - (x - \theta)} \right) \right] \left( \frac{\delta \sigma}{(x - \theta)(\sigma - (x - \theta))} \right) \] for \( \theta < x < \theta + \sigma; \ 0 < \sigma \)

Johnson Sl

pdf: \[ \frac{\delta}{|x - \theta|} \phi\left[ \gamma + \delta \ln\left( \frac{x - \theta}{\sigma} \right) \right] \] for \( \theta < x \) if \( \sigma = 1; \ \theta > x \) if \( \sigma = -1 \)

where \( \phi(\cdot) \) is the standard normal pdf.

Note the following:

- Parameter estimates might be different between machines due to the order of operations and machine precision.
- The parameter confidence intervals are hidden in the default report. Parameter confidence intervals are not very meaningful for Johnson distributions, because they are transformations to normality. To show parameter confidence intervals, right-click in the report and select \textbf{Columns > Lower 95\%} and \textbf{Upper 95\%}.

\textbf{Generalized Log (Glog)}

This distribution is useful for fitting data that are rarely normally distributed and often have non-constant variance, like biological assay data. The Glog distribution is described with the parameters \( \mu \) (location), \( \sigma \) (scale), and \( \lambda \) (shape).

pdf: \[ \phi\left[ \frac{1}{\sigma}\left[ \log\left( \frac{x + \sqrt{x^2 + \lambda^2}}{2} \right) - \mu \right] \right] \frac{x + \sqrt{x^2 + \lambda^2}}{\sigma(x^2 + \lambda^2 + x\sqrt{x^2 + \lambda^2})} \]

for \( 0 \leq \lambda; \ 0 < \sigma; \ -\infty < \mu < \infty \)

The Glog distribution is a transformation to normality, and comes from the following relationship:

If \( z = \frac{1}{\sigma}\left[ \log\left( \frac{x + \sqrt{x^2 + \lambda^2}}{2} \right) - \mu \right] \sim \text{N}(0,1) \), then \( x \sim \text{Glog}(\mu, \sigma, \lambda) \).

When \( \lambda = 0 \), the Glog reduces to the LogNormal (\( \mu, \sigma \)).

\textbf{Note}: The parameter confidence intervals are hidden in the default report. Parameter confidence intervals are not very meaningful for the GLog distribution, because it is a transformation to normality. To show parameter confidence intervals, right-click in the report and select \textbf{Columns > Lower 95\%} and \textbf{Upper 95\%}. 
In the Compare Distributions report, the Distribution list is sorted by AICc in ascending order. The AICc is defined as follows:

\[
AICc = -2 \log L + 2v + \frac{2v(v + 1)}{n - (v + 1)}
\]

where:
- \( \log L \) is the log-likelihood.
- \( n \) is the sample size.
- \( v \) is the number of parameters.

If the column contains negative values, the Distribution list does not include those distributions that require data with positive values. Only continuous distributions are listed. Distributions with threshold parameters, such as Beta and Johnson Sb, are not included in the list of possible distributions.

**Statistical Details for Discrete Fit Distributions (Legacy)**

This section contains statistical details for the options in the Discrete Fit menu.

**Note:** Some features of distribution fitting have been updated in JMP 15. This section contains details of the older features from previous JMP releases that have been retained for compatibility purposes. These features are available by selecting **Continuous Fit > Enable Legacy Fitters** in the red triangle menu for a variable.

**Poisson**

For more information about the Poisson distribution fit, see “Fit Poisson” on page 92.

**Gamma Poisson**

This distribution is useful when the data are a combination of several Poisson(\( \mu \)) distributions and each Poisson(\( \mu \)) distribution has a different \( \mu \). One example is the overall number of accidents combined from multiple intersections, when the mean number of accidents (\( \mu \)) varies between the intersections.
The Gamma Poisson distribution results from assuming that $x \mid \mu$ follows a Poisson distribution and $\mu$ follows a $\text{Gamma}(\alpha, \tau)$. The Gamma Poisson has parameters $\lambda = \alpha \tau$ and $\sigma = \tau + 1$. The parameter $\sigma$ is a dispersion parameter. If $\sigma > 1$, there is over dispersion, meaning there is more variation in $x$ than explained by the Poisson alone. If $\sigma = 1$, $x$ reduces to $\text{Poisson}(\lambda)$.

$$\text{pmf: } \frac{\Gamma\left(x + \frac{\lambda}{\sigma - 1}\right)}{\Gamma(x + 1)\Gamma\left(\frac{\lambda}{\sigma - 1}\right)} \left(\frac{\sigma - 1}{\sigma}\right)^{\frac{\lambda}{\sigma - 1}} \left(\frac{\sigma - 1}{\sigma}\right)^{x} \text{ for } 0 < \lambda; 1 \leq \sigma; x = 0,1,2,...$$

$E(x) = \lambda$

$\text{Var}(x) = \lambda \sigma$

where $\Gamma(\cdot)$ is the Gamma function.

Remember that $x \mid \mu \sim \text{Poisson}(\mu)$, while $\mu \sim \text{Gamma}(\alpha, \tau)$. The platform estimates $\lambda = \alpha \tau$ and $\sigma = \tau + 1$. To obtain estimates for $\alpha$ and $\tau$, use the following formulas:

$$\hat{\tau} = \sigma - 1$$

$$\hat{\alpha} = \frac{\lambda}{\tau}$$

If the estimate of $\sigma$ is 1, the formulas do not work. In that case, the Gamma Poisson has reduced to the $\text{Poisson}(\hat{\lambda})$, and $\hat{\lambda}$ is the estimate of $\lambda$.

If the estimate for $\alpha$ is an integer, the Gamma Poisson is equivalent to a Negative Binomial with the following pmf:

$$p(y) = \binom{y + r - 1}{y} p^r (1-p)^y \text{ for } 0 \leq y$$

with $r = \alpha$ and $(1-p)/p = \tau$.

Run demoGammaPoisson.jsl in the JMP Samples/Scripts folder to compare a Gamma Poisson distribution with parameters $\lambda$ and $\sigma$ to a Poisson distribution with parameter $\lambda$.

**Binomial**

For more information about the binomial distribution fit, see “Fit Binomial” on page 94.

**Beta Binomial**

For more information about the beta binomial distribution fit, see “Fit Beta Binomial” on page 95.
Statistical Details for Fitted Quantiles (Legacy)

Note: Some features of distribution fitting have been updated in JMP 15. This section contains details of the older features from previous JMP releases that have been retained for compatibility purposes. These features are available by selecting Continuous Fit > Enable Legacy Fitters in the red triangle menu for a variable.

The fitted quantiles in the Diagnostic Plot and the fitted quantiles saved with the Save Fitted Quantiles command are formed using the following method:

1. The data are sorted and ranked. Ties are assigned different ranks.
2. Compute the $p_{[i]} = \text{rank}_{[i]}/(n+1)$.
3. Compute the quantile$_{[i]} = \text{Quantile}_d(p_{[i]})$ where Quantile$_d$ is the quantile function for the specific fitted distribution, and $i = 1,2,...,n$.

Statistical Details for Fit Distribution Options (Legacy)

This section describes Goodness of Fit tests for fitting distributions and statistical details for specification limits pertaining to fitted distributions.

Note: Some features of distribution fitting have been updated in JMP 15. This section contains details of the older features from previous JMP releases that have been retained for compatibility purposes. These features are available by selecting Continuous Fit > Enable Legacy Fitters in the red triangle menu for a variable.

Goodness of Fit

Table 3.2 Descriptions of JMP Goodness of Fit Tests

<table>
<thead>
<tr>
<th>Distribution</th>
<th>Parameters</th>
<th>Goodness of Fit Test</th>
</tr>
</thead>
<tbody>
<tr>
<td>Normal$^a$</td>
<td>$\mu$ and $\sigma$ are unknown</td>
<td>Shapiro-Wilk (for $n \leq 2000$)</td>
</tr>
<tr>
<td></td>
<td></td>
<td>Kolmogorov-Smirnov-Lillefors (for $n &gt; 2000$)</td>
</tr>
<tr>
<td></td>
<td>$\mu$ and $\sigma$ are both known</td>
<td>Kolmogorov-Smirnov-Lillefors</td>
</tr>
<tr>
<td></td>
<td>either $\mu$ or $\sigma$ is known</td>
<td>(none)</td>
</tr>
<tr>
<td>LogNormal</td>
<td>$\mu$ and $\sigma$ are known or unknown</td>
<td>Kolmogorov's $D$</td>
</tr>
</tbody>
</table>
### Table 3.2 Descriptions of JMP Goodness of Fit Tests (Continued)

<table>
<thead>
<tr>
<th>Distribution</th>
<th>Parameters</th>
<th>Goodness of Fit Test</th>
</tr>
</thead>
<tbody>
<tr>
<td>Weibull</td>
<td>$\alpha$ and $\beta$ known or unknown</td>
<td>Cramér-von Mises $W^2$</td>
</tr>
<tr>
<td>Weibull with threshold</td>
<td>$\alpha$, $\beta$ and $\theta$ known or unknown</td>
<td>Cramér-von Mises $W^2$</td>
</tr>
<tr>
<td>Extreme Value</td>
<td>$\alpha$ and $\beta$ known or unknown</td>
<td>Cramér-von Mises $W^2$</td>
</tr>
<tr>
<td>Exponential</td>
<td>$\sigma$ is known or unknown</td>
<td>Kolmogorov’s $D$</td>
</tr>
<tr>
<td>Gamma</td>
<td>$\alpha$ and $\sigma$ are known</td>
<td>Cramér-von Mises $W^2$</td>
</tr>
<tr>
<td></td>
<td>either $\alpha$ or $\sigma$ is unknown</td>
<td>(none)</td>
</tr>
<tr>
<td>Beta</td>
<td>$\alpha$ and $\beta$ are known</td>
<td>Kolmogorov’s $D$</td>
</tr>
<tr>
<td></td>
<td>either $\alpha$ or $\beta$ is unknown</td>
<td>(none)</td>
</tr>
<tr>
<td>Binomial</td>
<td>$\rho$ is known or unknown and $n$ is known</td>
<td>Kolmogorov’s $D$ (for $n \leq 30$) Pearson $\chi^2$ (for $n &gt; 30$)</td>
</tr>
<tr>
<td>Beta Binomial</td>
<td>$\rho$ and $\delta$ known or unknown</td>
<td>Kolmogorov’s $D$ (for $n \leq 30$) Pearson $\chi^2$ (for $n &gt; 30$)</td>
</tr>
<tr>
<td>Poisson</td>
<td>$\lambda$ known or unknown</td>
<td>Kolmogorov’s $D$ (for $n \leq 30$) Pearson $\chi^2$ (for $n &gt; 30$)</td>
</tr>
<tr>
<td>Gamma Poisson</td>
<td>$\lambda$ or $\sigma$ known or unknown</td>
<td>Kolmogorov’s $D$ (for $n \leq 30$) Pearson $\chi^2$ (for $n &gt; 30$)</td>
</tr>
</tbody>
</table>

a. For the three Johnson distributions and the Glog distribution, the data are transformed to Normal, then the appropriate test of normality is performed.

### Set Spec Limits for K Sigma

Type a K value and select one-sided or two-sided for your process capability analysis. Tail probabilities corresponding to K standard deviations are computed from the Normal distribution. The probabilities are converted to quantiles for the specific distribution that you have fitted. The resulting quantiles are used for specification limits in the process capability analysis. This option is similar to the **Quantiles** option, but you provide K instead of probabilities. K corresponds to the number of standard deviations that the specification limits are away from the mean.
For example, for a Normal distribution, where $K = 3$, the 3 standard deviations below and above the mean correspond to the $0.00135^{th}$ quantile and $0.99865^{th}$ quantile, respectively. The lower specification limit is set at the $0.00135^{th}$ quantile, and the upper specification limit is set at the $0.99865^{th}$ quantile of the fitted distribution. A process capability analysis is returned based on those specification limits.
Use the Fit Y by X platform to analyze pairs of variables. You can do this using scatter plots, linear regression, ANOVA, multiple comparisons, logistic regression, contingency tables and much more. Specific analyses depend on the modeling types of the variables.

Fit Y-by-X launches one of four platforms:

- Use Bivariate to analyze a continuous Y and a continuous X
- Use One-way analysis, including ANOVA, to analyze a continuous Y and a categorical X
- Use Logistic regression to analyze a categorical Y and a continuous X
- Use Contingency to analyze a categorical Y and a categorical X

**Figure 4.1** Examples of Four Types of Analyses
Contents

Overview of the Fit Y by X Platform .............................................................. 115
Launch the Fit Y by X Platform ........................................................................ 115
   Launch Specific Analyses from the JMP Starter Window .............................. 116
Overview of the Fit Y by X Platform

The Fit Y by X platform is a collection of four specific platforms (or types of analyses).

<table>
<thead>
<tr>
<th>Specific Platform</th>
<th>Modeling Types</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>Bivariate</td>
<td>Continuous Y by continuous X</td>
<td>Analyzes the relationship between two continuous variables. See Bivariate Analysis.</td>
</tr>
<tr>
<td>Oneway</td>
<td>Continuous Y by nominal or ordinal X</td>
<td>Analyzes how the distribution of a continuous Y variable differs across groups defined by a categorical X variable. See Oneway Analysis.</td>
</tr>
<tr>
<td>Logistic</td>
<td>Nominal or ordinal Y by continuous X</td>
<td>Fits the probabilities for response categories to a continuous X predictor. See Logistic Analysis.</td>
</tr>
<tr>
<td>Contingency</td>
<td>Nominal or ordinal Y by nominal or ordinal X</td>
<td>Analyzes the distribution of a categorical response variable Y as conditioned by the values of a categorical X factor. See Contingency Analysis.</td>
</tr>
</tbody>
</table>

Launch the Fit Y by X Platform

Launch the Fit Y by X platform by selecting Analyze > Fit Y by X.

Figure 4.2 The Fit Y by X Launch Window
For more information about the options in the Select Columns red triangle menu, see *Using JMP*.

**Bivariate, Oneway, Logistic, Contingency**   This grid shows which analysis results from the different combinations of data types. Once you have assigned your columns, the applicable platform appears as a label above the grid.

**Block**   (Optional. Applicable only for Oneway and Contingency.):

- For the Oneway platform, specifying a Block variable identifies a second factor, which forms a two-way analysis without interaction. In the Oneway plot, the values of the Y variable are centered by the Block variable. If there are equal counts in each block by group cell, the available Oneway platform options are adapted to the two-way analysis setting. If there are unequal counts in the block by group cells, a Fit Model report is shown below the Oneway plot and the Oneway platform options are not available.

- For the Contingency platform, specifying a Block variable identifies a second factor and performs a Cochran-Mantel-Haenszel test.

For more information about launch windows, see *Using JMP*.

---

**Launch Specific Analyses from the JMP Starter Window**

From the JMP Starter window, you can launch a specific analysis (**Bivariate, Oneway, Logistic, or Contingency**). If you select this option, specify the correct modeling types (Y and X variables) for the analysis (Table 4.1).

To launch a specific analysis from the JMP Starter Window, click the **Basic** category, and select a specific analysis.

Most of the platform launch options are the same. However, the naming for some of the Y and X platform buttons is customized for the specific analysis that you are performing.

**Table 4.1 Platforms and Buttons**

<table>
<thead>
<tr>
<th>Platform or Analysis</th>
<th>Y Button</th>
<th>X Button</th>
</tr>
</thead>
<tbody>
<tr>
<td>Fit Y by X</td>
<td>Y, Response</td>
<td>X, Factor</td>
</tr>
<tr>
<td>Bivariate</td>
<td>Y, Response</td>
<td>X, Regressor</td>
</tr>
<tr>
<td>Oneway</td>
<td>Y, Response</td>
<td>X, Grouping</td>
</tr>
<tr>
<td>Logistic</td>
<td>Y, Categorical Response</td>
<td>X, Continuous Regressor</td>
</tr>
<tr>
<td>Contingency</td>
<td>Y, Response Category</td>
<td>X, Grouping Category</td>
</tr>
</tbody>
</table>
Bivariate Analysis

Examine Relationships between Two Continuous Variables

Use the Bivariate platform to investigate the relationship between two continuous variables. Interactively add a simple linear regression line, polynomial regression curves, or smoothers to a scatter plot. Using the scatterplot, you can see at a glance the relationship between the two variables.

The Bivariate platform is the *continuous by continuous* personality of the Fit Y by X platform. The word bivariate simply means involving two variables instead of one (univariate) or many (multivariate).

**Figure 5.1** Example of Bivariate Analysis
# Contents

<table>
<thead>
<tr>
<th>Topic</th>
<th>Page</th>
</tr>
</thead>
<tbody>
<tr>
<td>Example of Bivariate Analysis</td>
<td>120</td>
</tr>
<tr>
<td>Launch the Bivariate Platform</td>
<td>120</td>
</tr>
<tr>
<td>The Bivariate Plot</td>
<td>121</td>
</tr>
<tr>
<td>Fitting Options</td>
<td>122</td>
</tr>
<tr>
<td>Fitting Options</td>
<td>123</td>
</tr>
<tr>
<td>Fitting Option Categories</td>
<td>125</td>
</tr>
<tr>
<td>Fit the Same Option Multiple Times</td>
<td>125</td>
</tr>
<tr>
<td>Histogram Borders</td>
<td>126</td>
</tr>
<tr>
<td>Fit Mean</td>
<td>127</td>
</tr>
<tr>
<td>Fit Mean Report</td>
<td>127</td>
</tr>
<tr>
<td>Fit Line and Fit Polynomial</td>
<td>128</td>
</tr>
<tr>
<td>Linear Fit and Polynomial Fit Reports</td>
<td>128</td>
</tr>
<tr>
<td>Fit Special</td>
<td>134</td>
</tr>
<tr>
<td>Fit Special Reports and Menus</td>
<td>135</td>
</tr>
<tr>
<td>Flexible</td>
<td>136</td>
</tr>
<tr>
<td>Fit Spline</td>
<td>136</td>
</tr>
<tr>
<td>Kernel Smoother</td>
<td>137</td>
</tr>
<tr>
<td>Fit Each Value</td>
<td>138</td>
</tr>
<tr>
<td>Fit Orthogonal</td>
<td>139</td>
</tr>
<tr>
<td>Orthogonal Fit Ratio Report</td>
<td>139</td>
</tr>
<tr>
<td>Robust</td>
<td>140</td>
</tr>
<tr>
<td>Fit Robust</td>
<td>140</td>
</tr>
<tr>
<td>Fit Cauchy</td>
<td>141</td>
</tr>
<tr>
<td>Density Ellipse</td>
<td>141</td>
</tr>
<tr>
<td>Correlation Report</td>
<td>142</td>
</tr>
<tr>
<td>Nonpar Density</td>
<td>143</td>
</tr>
<tr>
<td>Quantile Density Contours Report</td>
<td>143</td>
</tr>
<tr>
<td>Group By</td>
<td>144</td>
</tr>
<tr>
<td>Fitting Menus</td>
<td>144</td>
</tr>
<tr>
<td>Fitting Menu Options</td>
<td>145</td>
</tr>
<tr>
<td>Diagnostics Plots</td>
<td>148</td>
</tr>
<tr>
<td>Additional Examples of the Bivariate Platform</td>
<td>149</td>
</tr>
<tr>
<td>Example of the Fit Special Option</td>
<td>149</td>
</tr>
<tr>
<td>Example of the Fit Orthogonal Option</td>
<td>152</td>
</tr>
<tr>
<td>Example of the Fit Robust Command</td>
<td>153</td>
</tr>
<tr>
<td>Example of Group By Using Density Ellipses</td>
<td>155</td>
</tr>
<tr>
<td>Example of Group By Using Regression Lines</td>
<td>156</td>
</tr>
<tr>
<td>Example of Grouping Using a By Variable</td>
<td>157</td>
</tr>
<tr>
<td>Statistical Details for the Bivariate Platform</td>
<td>159</td>
</tr>
</tbody>
</table>
Fit Line .......................................................... 159
Fit Spline ......................................................... 159
Fit Orthogonal .................................................... 159
Summary of Fit Report ........................................ 160
Lack of Fit Report ................................................ 161
Parameter Estimates Report ................................. 162
Smoothing Fit Reports ........................................... 162
Correlation Report .............................................. 162
Example of Bivariate Analysis

Learn how to construct a scatterplot for two continuous variables. This example uses the SAT.jmp sample data table. SAT test scores for students in the 50 U.S. states, plus the District of Columbia, are divided into two areas: verbal and math. You want to find out how the percentage of students taking the SAT tests is related to verbal test scores for 2004.

1. Select Help > Sample Data Library and open SAT.jmp.
2. Select Analyze > Fit Y by X.
4. Select % Taking (2004) and click X, Factor.
5. Click OK.

Figure 5.2  Example of SAT Scores by Percent Taking

You can see that the verbal scores were higher when a smaller percentage of the population took the test.

Launch the Bivariate Platform

To investigate the relationship between two continuous variables in a bivariate analysis, do the following:

1. Select Analyze > Fit Y by X.
2. Enter a continuous column for Y, Response.
3. Enter a continuous column for X, Factor.
Chapter 5
Basic Analysis

Figure 5.3 The Bivariate Launch Window

The word Bivariate appears above the diagram, to indicate that you are performing a bivariate analysis.

**Note:** You can also launch a bivariate analysis from the JMP Starter window. Select **View > JMP Starter > Basic > Bivariate**.

For more information about this launch window, see the “Introduction to Fit Y by X” chapter on page 113. For more information about the options in the Select Columns red triangle menu, see *Using JMP*.

The Bivariate Plot

The Bivariate report begins with a scatterplot for each pair of X and Y variables.

**Note:** To produce the plot shown in Figure 5.4, follow the instructions in “Example of Bivariate Analysis” on page 120.
Replace variables in the plot by dragging and dropping a variable, in one of two ways: swap existing variables by dragging and dropping a variable from one axis to the other axis; or, click a variable in the Columns panel of the associated data table and drag it onto an axis.

You can interact with this plot just as you can with other JMP plots (for example, resizing the plot, highlighting points with the arrow or brush tool, and labeling points). For more information about these features, see *Using JMP*.

You can fit curves on the plot and view statistical reports and additional menus using the fitting options that are located within the red triangle menu. See “Fitting Options” on page 122.

**Fitting Options**

The Bivariate Fit red triangle menu contains display options, fitting options, and control options.

**Note:** The Fit Group menu appears if you have specified multiple Y or multiple X variables. Menu options enable you to arrange reports or order them by RSquare. See *Fitting Linear Models*.

**Show Points**  Hides or shows the points in the scatterplot. A check mark indicates that points are shown.

**Histogram Borders**  Attaches histograms to the x- and y-axes of the scatterplot. A check mark indicates that histogram borders are turned on. See “Histogram Borders” on page 126.
**Note:** When you apply only the Hidden row state to rows in the data table, the corresponding points do not appear in the scatterplot. However, the histograms are constructed using the hidden rows. If you want to exclude rows from the construction of the histograms and from analysis results, apply the Exclude row state and select **Redo > Redo Analysis** from the Bivariate red triangle menu.

**Summary Statistics**  Shows the summary statistics for the plot, such as the correlation and confidence intervals, mean, and standard deviation.

**Group By**  Lets you select a classification (or grouping) variable. A separate analysis is computed for each level of the grouping variable, and regression curves or ellipses are overlaid on the scatterplot. See “Group By” on page 144.

See *Using JMP* for more information about the following options:

**Local Data Filter**  Shows or hides the local data filter that enables you to filter the data used in a specific report.

**Redo**  Contains options that enable you to repeat or relaunch the analysis. In platforms that support the feature, the Automatic Recalc option immediately reflects the changes that you make to the data table in the corresponding report window.

**Save Script**  Contains options that enable you to save a script that reproduces the report to several destinations.

**Save By-Group Script**  Contains options that enable you to save a script that reproduces the platform report for all levels of a By variable to several destinations. Available only when a By variable is specified in the launch window.

### Fitting Options

Each fitting option adds the following:

- a line, curve, or distribution to the scatterplot
- a red triangle menu to the report window
- a specific report to the report window
The following fitting options are available:

**Fit Mean**  Adds a horizontal line to the scatterplot that represents the mean of the Y response variable. See “Fit Mean” on page 127.

**Fit Line**  Adds straight line fits to your scatterplot using least squares regression. See “Fit Line and Fit Polynomial” on page 128.

**Fit Polynomial**  Fits polynomial curves of a certain degree using least squares regression. See “Fit Line and Fit Polynomial” on page 128.

**Fit Special**  Transforms Y and X. Transformations include: log, square root, square, reciprocal, and exponential. You can also turn off center polynomials, constrain the intercept and the slope, and fit polynomial models. See “Fit Special” on page 134.

**Flexible**  Provides options that enable you to control the smoothness of the estimated regression curve. See “Flexible” on page 136.

**Fit Orthogonal**  Provides options for orthogonal regression fits, which are useful when X is assumed to vary. This option provides sub options that reflect various assumptions about the variances of X and Y. See “Fit Orthogonal” on page 139.

**Robust**  Provides options that reduce the influence of outliers in your data set on the fitted model. See “Robust” on page 140.

**Density Ellipse**  Plots density ellipsoids for the bivariate normal distribution fit to the X and Y variables. See “Density Ellipse” on page 141.
**Nonpar Density**  Plots density contours based on a smoothed surface. The contours describe the density of data points. See “Nonpar Density” on page 143.

**Note:** You can remove a fit using the **Remove Fit** option. See “Fitting Menu Options” on page 145.

## Fitting Option Categories

Fitting option categories include regression fits and density estimation.

<table>
<thead>
<tr>
<th>Category</th>
<th>Description</th>
<th>Fitting Options</th>
</tr>
</thead>
</table>
| Regression Fits     | Regression methods fit a curve to the observed data points. The fitting methods include least squares fits as well as spline fits, kernel smoothing, orthogonal fits, and robust fits. | Fit Mean  
Fit Line  
Fit Polynomial  
Fit Special  
Flexible  
Fit Orthogonal  
Robust |  
| Density Estimation  | Density estimation fits a bivariate distribution to the points. You can either select a bivariate normal density, characterized by elliptical contours, or a general nonparametric density. | Density Ellipse  
Nonpar Density |  

## Fit the Same Option Multiple Times

You can select the same fitting option multiple times, and each new fit is overlaid on the scatterplot. You can try fits, exclude points and refit, and you can compare them on the same scatterplot.

To apply a fitting option to multiple analyses in your report window, hold down the Ctrl key and select a fitting option.
Histogram Borders

The **Histogram Borders** option appends histograms to the $x$- and $y$-axes of the scatterplot. You can use the histograms to visualize the marginal distributions of the X and Y variables.

**Figure 5.6** Example of Histogram Borders
Fit Mean

Using the **Fit Mean** option, you can add a horizontal line to the scatterplot that represents the mean of the $Y$ response variable. You can start by fitting the mean and then use the mean line as a reference for other fits (such as straight lines, confidence curves, polynomial curves, and so on).

**Figure 5.7** Example of Fit Mean

Fit Mean Report

The Fit Mean report shows summary statistics about the fit of the mean.

- **Mean**   Mean of the response variable. The predicted response when there are no specified effects in the model.

- **Std Dev [RMSE]** Standard deviation of the response variable. Square root of the mean square error, also called the root mean square error (or RMSE).

- **Std Error** Standard deviation of the response mean. Calculated by dividing the RMSE by the square root of the number of values.

- **SSE**   Error sum of squares for the simple mean model. Appears as the sum of squares for Error in the analysis of variance tables for each model fit.

For more information about the options in the Fit Mean menu, see “**Fitting Menus**” on page 144.
Fit Line and Fit Polynomial

Using the **Fit Line** option, you can add straight line fits to your scatterplot using least squares regression. Using the **Fit Polynomial** option, you can fit polynomial curves of a certain degree using least squares regression.

**Figure 5.8** Example of Fit Line and Fit Polynomial

Figure 5.8 shows an example that compares a linear fit to the mean line and to a degree 2 polynomial fit.

Note the following information:

- The **Fit Line** output is equivalent to a polynomial fit of degree 1.
- The **Fit Mean** output is equivalent to a polynomial fit of degree 0.

For more information about the options in the Linear Fit and Polynomial Fit Degree menus, see “Fitting Menus” on page 144. For statistical details about this fit, see “Fit Line” on page 159.

**Linear Fit and Polynomial Fit Reports**

The Linear Fit and Polynomial Fit reports begin with the equation of fit.
Figure 5.9 Example of Equations of Fit

Tip: You can edit the equation by clicking on it.

Each Linear and Polynomial Fit Degree report contains at least three reports. A fourth report, Lack of Fit, appears only if there are X replicates in your data.

Summary of Fit Report

The Summary of Fit reports in the Bivariate platform show the numeric summaries of the response for the linear fit and polynomial fit of degree 2 for the same data. You can compare multiple Summary of Fit reports to see the improvement of one model over another, indicated by a larger RSquare value and smaller Root Mean Square Error.

Figure 5.10 Summary of Fit Reports for Linear and Polynomial Fits

The Summary of Fit report contains the following columns:

**RSquare** Measures the proportion of the variation explained by the model. The remaining variation is not explained by the model and attributed to random error. The RSquare is 1 if the model fits perfectly.

Note: A low RSquare value suggests that there might be variables not in the model that account for the unexplained variation. However, if your data are subject to a large amount of inherent variation, even a useful regression model can have a low RSquare value. Read the literature in your research area to learn about typical RSquare values.

The RSquare values in Figure 5.10 indicate that the polynomial fit of degree 2 gives a small improvement over the linear fit. See “Summary of Fit Report” on page 160.
RSquare Adj  Adjusts the RSquare value to make it more comparable over models with different numbers of parameters by using the degrees of freedom in its computation. See “Summary of Fit Report” on page 160.

Root Mean Square Error  Estimates the standard deviation of the random error. It is the square root of the mean square for Error in the Analysis of Variance report (Figure 5.12).

Mean of Response  Provides the sample mean (arithmetic average) of the response variable. This is the predicted response when no model effects are specified.

Observations  Provides the number of observations used to estimate the fit. If there is a weight variable, this is the sum of the weights.

Lack of Fit Report

Note: The Lack of Fit report appears only if there are multiple rows that have the same x value.

Using the Lack of Fit report, you can estimate the error, regardless of whether you have the right form of the model. This occurs when multiple observations occur at the same x value. The error that you measure for these exact replicates is called pure error. This is the portion of the sample error that cannot be explained or predicted no matter what form of model is used. However, a lack of fit test might not be of much use if it has only a few degrees of freedom for it (few replicated x values).

Figure 5.11 Examples of Lack of Fit Reports for Linear and Polynomial Fits

The difference between the residual error from the model and the pure error is called the lack of fit error. The lack of fit error can be significantly greater than the pure error if you have the wrong functional form of the regressor. In that case, you should try a different type of model fit. The Lack of Fit report tests whether the lack of fit error is zero.

The Lack of Fit report contains the following columns:

Source  The three sources of variation: Lack of Fit, Pure Error, and Total Error.

DF  The degrees of freedom (DF) for each source of error.
– The **Total Error** DF is the degrees of freedom found on the Error line of the Analysis of Variance table (shown under the “Analysis of Variance Report” on page 131). It is the difference between the **Total** DF and the **Model** DF found in that table. The **Error** DF is partitioned into degrees of freedom for lack of fit and for pure error.

– The **Pure Error** DF is pooled from each group where there are multiple rows with the same values for each effect. See “Lack of Fit Report” on page 161.

– The **Lack of Fit** DF is the difference between the **Total Error** and **Pure Error** DF.

**Sum of Squares** The sum of squares (SS for short) for each source of error.

– The **Total Error** SS is the sum of squares found on the Error line of the corresponding Analysis of Variance table, shown under “Analysis of Variance Report” on page 131.

– The **Pure Error** SS is pooled from each group where there are multiple rows with the same value for the $x$ variable. This estimates the portion of the true random error that is not explained by model $x$ effect. See “Lack of Fit Report” on page 161.

– The **Lack of Fit** SS is the difference between the **Total Error** and **Pure Error** sum of squares. If the lack of fit SS is large, the model might not be appropriate for the data. The $F$-ratio described below tests whether the variation due to lack of fit is small enough to be accepted as a negligible portion of the pure error.

**Mean Square** The sum of squares divided by its associated degrees of freedom. This computation converts the sum of squares to an average (mean square). $F$-ratios for statistical tests are the ratios of mean squares.

**F Ratio** The ratio of mean square for lack of fit to mean square for Pure Error. It tests the hypothesis that the lack of fit error is zero.

**Prob > F** The probability of obtaining a greater $F$-value if the variation due to lack of fit variance and the pure error variance are the same. A high $p$-value means that there is not a significant lack of fit.

**Max RSq** The maximum $R^2$ that can be achieved by a model using only the variables in the model. See “Lack of Fit Report” on page 161.

**Analysis of Variance Report**

Analysis of variance (ANOVA) for a regression partitions the total variation of a sample into components. These components are used to compute an $F$-ratio that evaluates the effectiveness of the model. If the probability associated with the $F$-ratio is small, then the model is considered a better statistical fit for the data than the response mean alone.

The Analysis of Variance reports in Figure 5.12 compare a linear fit (**Fit Line**) and a second degree (**Fit Polynomial**). Both fits are statistically better from a horizontal line at the mean.
Bivariate Analysis

Chapter 5

Fit Line and Fit Polynomial

Basic Analysis

Figure 5.12 Examples of Analysis of Variance Reports for Linear and Polynomial Fits

The Analysis of Variance Report contains the following columns:

**Source**  The three sources of variation: **Model**, **Error**, and **C. Total**.

**DF**  The degrees of freedom (DF) for each source of variation:

- A degree of freedom is subtracted from the total number of nonmissing values (N) for each parameter estimate used in the computation. The computation of the total sample variation uses an estimate of the mean. Therefore, one degree of freedom is subtracted from the total, leaving 50. The total corrected degrees of freedom are partitioned into the **Model** and **Error** terms.

- One degree of freedom from the total (shown on the **Model** line) is used to estimate a single regression parameter (the slope) for the linear fit. Two degrees of freedom are used to estimate the parameters ($\beta_1$ and $\beta_2$) for a polynomial fit of degree 2.

- The **Error** degrees of freedom is the difference between **C. Total** df and **Model** df.

**Sum of Squares**  The sum of squares (SS for short) for each source of variation:

- In this example, the total (**C. Total**) sum of squared distances of each response from the sample mean is 57,278.157, as shown in Figure 5.12. That is the sum of squares for the base model (or simple mean model) used for comparison with all other models.

- For the linear regression, the sum of squared distances from each point to the line of fit reduces from 12,012.733. This is the residual or unexplained (**Error**) SS after fitting the model. The residual SS for a second degree polynomial fit is 6,906.997, accounting for slightly more variation than the linear fit. That is, the model accounts for more variation because the model SS are higher for the second degree polynomial than the linear fit. The **C. total** SS less the **Error** SS gives the sum of squares attributed to the model.

**Mean Square**  The sum of squares divided by its associated degrees of freedom. The $F$-ratio for a statistical test is the ratio of the following mean squares:

- The **Model** mean square for the linear fit is 45,265.4. This value estimates the error variance, but only under the hypothesis that the model parameters are zero.
The **Error** mean square is 245.2. This value estimates the error variance.

**F Ratio** The model mean square divided by the error mean square. The underlying hypothesis of the fit is that all the regression parameters (except the intercept) are zero. If this hypothesis is true, then both the mean square for error and the mean square for model estimate the error variance, and their ratio has an \( F \)-distribution.

**Prob > F** The observed significance probability (\( p \)-value) of obtaining a greater \( F \)-value if the specified model fits no better than the overall response mean. Observed significance probabilities of 0.05 or less are often considered evidence of a regression effect.

**Parameter Estimates Report**

The terms in the Parameter Estimates report for a linear fit are the intercept and the single \( x \) variable. For a polynomial fit of order \( k \), there is an estimate for the model intercept and a parameter estimate for each of the \( k \) powers of the \( X \) variable.

**Figure 5.13** Examples of Parameter Estimates Reports for Linear and Polynomial Fits

The Parameter Estimates report contains the following columns:

- **Term** Lists the name of each parameter in the requested model. The intercept is a constant term in all models.

- **Estimate** Lists the parameter estimates of the linear model. The prediction formula is the linear combination of these estimates with the values of their corresponding variables.

- **Std Error** Lists the estimates of the standard errors of the parameter estimates. They are used in constructing tests and confidence intervals.

- **t Ratio** Lists the test statistics for the hypothesis that each parameter is zero. It is the ratio of the parameter estimate to its standard error. If the hypothesis is true, then this statistic has a Student’s \( t \)-distribution.

- **Prob>|t|** Lists the observed significance probability calculated from each \( t \)-ratio. It is the probability of getting a \( t \)-ratio greater (in absolute value) than the computed value, given a
true null hypothesis. Often, a value below 0.05 (or sometimes 0.01) is interpreted as evidence that the parameter is significantly different from zero.

To reveal additional statistics, right-click in the report and select the **Columns** menu. The following statistics are not shown by default:

**Lower 95%**  The lower endpoint of the 95% confidence interval for the parameter estimate.

**Upper 95%**  The upper endpoint of the 95% confidence interval for the parameter estimate.

**Std Beta**  The standardized parameter estimate. It is useful for comparing the effect of $X$ variables that are measured on different scales. See “Parameter Estimates Report” on page 162.

**VIF**  The variance inflation factor.

**Design Std Error**  The design standard error for the parameter estimate. See “Parameter Estimates Report” on page 162.

---

**Fit Special**

Using the **Fit Special** option, you can transform Y and X. Although data can be transformed for various reasons, it is often done to render data more plausibly normal, so that the appropriate tests can then be conducted. You can also constrain the slope and intercept, fit a polynomial of specific degree, and center the polynomial.

**Note:** For an example of this option, see “Example of the Fit Special Option” on page 149.

The Specify Transformation or Constraint Window contains the following options:

**Y or X Transformation**  Use one of these options to transform the Y or X variable:

-  Natural logarithm
-  Square root
-  Square
-  Reciprocal
-  Exponential

**Degree**  Use this option to fit a polynomial of the specified degree.

**Centered Polynomial**  To turn off polynomial centering, deselect the **Centered Polynomial** check box (Figure 5.19). Note that for transformations of the X variable, polynomial centering is not performed. Centering polynomials stabilizes the regression coefficients and reduces multicollinearity.
**Constrain Intercept to**  Select this check box to constrain the model intercept to be the specified value.

**Constrain Slope to**  Select this check box to constrain the model slope to be the specified value.

For more information about the red triangle options for this fit, see “Fitting Menus” on page 144.

**Fit Special Reports and Menus**

Depending on your selections in the Fit Special window, you see different reports and menus. The flowchart in Figure 5.14 shows you what reports and menus you see depending on your choices.

**Figure 5.14**  Example of Fit Special Flowchart

---

**Transformed Fit Report**

The Transformed Fit report contains the reports described in “Linear Fit and Polynomial Fit Reports” on page 128. However, if you transformed Y, the Fit Measured on Original Scale report appears. This shows the measures of fit based on the original Y variables, and the fitted model transformed back to the original scale.
Flexible

Use the options in the Flexible menu to control the smoothness of the estimated regression curve.

- Fit Spline uses a penalized least squares approach. Adjust the degree of smoothness using the parameter lambda. See “Fit Spline” on page 136.
- Kernel Smoother is based on locally weighted fits. Control the influence of local behavior using the parameter alpha. See “Kernel Smoother” on page 137.
- Fit Each Value calculates the mean response at each X value. See “Fit Each Value” on page 138.

Fit Spline

Using the Fit Spline option, you can fit a smoothing spline that varies in smoothness (or flexibility) according to the lambda (λ) value. The lambda value is a tuning parameter in the spline formula. As the value of λ decreases, the error term of the spline model has more weight and the fit becomes more flexible and curved. As the value of λ increases, the fit becomes stiff (less curved), approaching a straight line.

Note the following information:

- The smoothing spline can help you see the expected value of the distribution of Y across X.
- The points closest to each piece of the fitted curve have the most influence on it. The influence increases as you lower the value of λ, producing a highly flexible curve.
- If you want to use a lambda value that is not listed on the menu, select Fit Spline > Other. If the scaling of the X variable changes, the fitted model also changes. To prevent this from happening, select the Standardize X option. Note that the fitted model remains the same for either the original X variable or the scaled X variable.
- You might find it helpful to try several λ values. You can use the Lambda slider beneath the Smoothing Spline report to experiment with different λ values. However, λ is not invariant to the scaling of the data. For example, the λ value for an X measured in inches, is not the same as the λ value for an X measured in centimeters.

For more information about the options in the Smoothing Spline Fit menu, see “Fitting Menus” on page 144. For statistical details about this fit, see “Fit Spline” on page 159.
Chapter 5
Bivariate Analysis

Basic Analysis Flexible

Smoothing Spline Fit Report

The Smoothing Spline Fit report contains the R-Square for the spline fit and the Sum of Squares Error. You can use these values to compare the spline fit to other fits, or to compare different spline fits to each other.

R-Square  Measures the proportion of variation accounted for by the smoothing spline model. See “Smoothing Fit Reports” on page 162.

Sum of Squares Error  Sum of squared distances from each point to the fitted spline. It is the unexplained error (residual) after fitting the spline model.

Change Lambda  Enables you to change the $\lambda$ value, either by entering a number, or by moving the slider.

Kernel Smoother

The Kernel Smoother option produces a curve formed by repeatedly finding a locally weighted fit of a simple curve (a line or a quadratic) at sampled points in the domain. The many local fits (128 in total) are combined to produce the smooth curve over the entire domain. This method is also called Loess or Lowess, which was originally an acronym for Locally Weighted Scatterplot Smoother. The Kernel Smoother option implements the approach of Cleveland (1979) with a small adjustment for cases of near-perfect fits; the $6 \times q_{50}$ argument in Cleveland’s biweight function is replaced by $\max(6 \times q_{50}, 2 \times q_{90})$, where $q_{50}$ and $q_{90}$ are the 50th and 90th percentiles, respectively.

Use this method to quickly see the relationship between variables and to help you determine the type of analysis or fit to perform.

For more information about the options in the Local Smoother menu, see “Fitting Menus” on page 144.

Local Smoother Report

The Local Smoother report contains the R-Square for the smoother fit and the Sum of Squares Error. You can use these values to compare the smoother fit to other fits, or to compare different smoother fits to each other.

R-Square  Measures the proportion of variation accounted for by the smoother model. See “Smoothing Fit Reports” on page 162.

Sum of Squares Error  Sum of squared distances from each point to the fitted smoother. It is the unexplained error (residual) after fitting the smoother model.
Local Fit (lambda)  Select the polynomial degree for each local fit. Quadratic polynomials can track local bumpiness more smoothly. Lambda is the degree of certain polynomials that are fitted by the method. Lambda can be 0, 1 or 2.

Weight Function  Specify how to weight the data in the neighborhood of each local fit. Loess uses tri-cube. The weight function determines the influence that each \( x_i \) and \( y_i \) has on the fitting of the line. The influence decreases as \( x_i \) increases in distance from \( x \) and finally becomes zero.

Smoothness (alpha)  Controls how many points are part of each local fit. Use the slider or type in a value directly. Alpha is a smoothing parameter. It can be any positive number, but typical values are \( 1/4 \) to 1. As alpha increases, the curve becomes smoother.

Sampling Delta  Controls the amount of sampling that is used in the fitting process. By default, the sampling delta is zero, which means that none of the points are skipped. As the sampling delta increases, points within delta of the last sample point are skipped in the fitting process. You can use this option to reduce the number of points used when the data are dense.

Robustness  Re-weights the points to de-emphasize points that are farther from the fitted curve. Specify the number of times to repeat the process (number of passes). The goal is to converge the curve and automatically filter out outliers by giving them small weights.

Fit Each Value

The Fit Each Value option fits a value to each unique \( X \) value. The fitted values are the means of the response for each unique \( X \) value.

For more information about the options in the Fit Each Value menu, see “Fitting Menus” on page 144.

Fit Each Value Report

The Fit Each Value report shows summary statistics about the model fit.

Number of Observations  The total number of observations.

Number of Unique Values  The number of unique \( X \) values.

Degrees of Freedom  The pure error degrees of freedom.

Sum of Squares  The pure error sum of squares.

Mean Square  The pure error mean square.
Fit Orthogonal

The **Fit Orthogonal** option fits linear models that account for variability in $X$ as well as $Y$. This is also known as Deming regression.

**Note:** For an example of this option, see “Example of the Fit Orthogonal Option” on page 152.

**Fit Orthogonal Options**

Select one of the following options to specify a variance ratio.

- **Univariate Variances, Prin Comp**  Uses the univariate variance estimates computed from the samples of $X$ and $Y$. This turns out to be the standardized first principal component. This option is not a good choice in a measurement systems application since the error variances are not likely to be proportional to the population variances.

- **Equal Variances**  Uses 1 as the variance ratio, which assumes that the error variances are the same. Using equal variances is equivalent to the non-standardized first principal component line. Suppose that the scatterplot is scaled the same in the $X$ and $Y$ directions. When you show a normal density ellipse, you see that this line is the longest axis of the ellipse.

- **Fit X to Y**  Uses a variance ratio of zero, which indicates that $Y$ effectively has no variance.

- **Specified Variance Ratio**  Lets you enter any ratio that you want, giving you the ability to use known information about the measurement error in $X$ and response error in $Y$.

For more information about the options in the Orthogonal Fit Ratio menu, see “Fitting Menus” on page 144. For statistical details about this fit, see “Fit Orthogonal” on page 159.

**Orthogonal Fit Ratio Report**

The Orthogonal Fit Ratio report shows summary statistics about the orthogonal regression model.

- **Variable**  The names of the variables used to fit the line.
- **Mean**  The mean of each variable.
- **Std Dev**  The standard deviation of each variable.
- **Variance Ratio**  The variance ratio used to fit the line.
- **Correlation**  The correlation between the two variables.
- **Intercept**  The intercept of the fitted line.
**Slope**  The slope of the fitted line.

**LowerCL**  The lower confidence limit for the slope.

**UpperCL**  The upper confidence limit for the slope.

**Alpha**  Enter the alpha level used in computing the confidence interval.

---

### Robust

The **Robust** option provides two methods to reduce the influence of outliers in your data set. Outliers can lead to incorrect estimates and decisions.

**Note:** For an example of this option, see “Example of the Fit Robust Command” on page 153.

For more information about the options in the Robust Fit and Cauchy Fit menus, see “Fitting Menus” on page 144.

### Fit Robust

The Fit Robust option reduces the influence of outliers in the response variable. The Huber M-estimation method is used. Huber M-estimation finds parameter estimates that minimize the Huber loss function:

\[
 l(\varepsilon) = \sum_i \rho(e_i)
\]

where

\[
 \rho(e) = \begin{cases} 
 \frac{1}{2} e^2 & \text{if } |e| < k \\
 k|e| - \frac{1}{2}k^2 & \text{if } |e| \geq k 
\end{cases}
\]

\(e_i\) refers to the residuals

The Huber loss function penalizes outliers and increases as a quadratic for small errors and linearly for large errors. In the JMP implementation, \(k = 2\). For more information about robust fitting, see Huber (1973) and Huber and Ronchetti (2009).
Chapter 5
Bivariate Analysis

**Basic Analysis Density Ellipse**

**Fit Cauchy**

The Cauchy option estimates parameters using maximum likelihood and a Cauchy link function. This method assumes that the errors have a Cauchy distribution. A Cauchy distribution has fatter tails than the normal distribution, resulting in a reduced emphasis on outliers. This option can be useful if you have a large proportion of outliers in your data. However, if your data are close to normal with only a few outliers, this option can lead to incorrect inferences.

**Density Ellipse**

Using the **Density Ellipse** option, you can draw an ellipse (or ellipses) that contains the specified mass of points. The number of points is determined by the probability that you select from the **Density Ellipse** menu.

**Note:** For an example of this option, see “Example of Group By Using Density Ellipses” on page 155.

For more information about the options in the Bivariate Normal Ellipse menu, see “Fitting Menus” on page 144.

**Figure 5.15  Example of Density Ellipses**

The density ellipsoid is computed from the bivariate normal distribution fit to the X and Y variables. The bivariate normal density is a function of the means and standard deviations of the X and Y variables and the correlation between them. The **Other** selection lets you specify any probability greater than zero and less than or equal to one.
These ellipses are both density contours and confidence curves. As confidence curves, they show where a given percentage of the data is expected to lie, assuming the bivariate normal distribution.

The density ellipsoid is a good graphical indicator of the correlation between two variables. The ellipsoid collapses diagonally as the correlation between the two variables approaches either 1 or –1. The ellipsoid is more circular (less diagonally oriented) if the two variables are less correlated.

**Correlation Report**

The Correlation report that accompanies each Density Ellipse fit shows the correlation coefficient for the $X$ and $Y$ variables.

**Note:** To see a matrix of ellipses and correlations for many pairs of variables, use the Multivariate platform in the Analyze > Multivariate Methods menu.

<table>
<thead>
<tr>
<th>Variable</th>
<th>The names of the variables used in creating the ellipse</th>
</tr>
</thead>
<tbody>
<tr>
<td>Mean</td>
<td>The average of both the $X$ and $Y$ variable.</td>
</tr>
<tr>
<td>Std Dev</td>
<td>The standard deviation of both the $X$ and $Y$ variable.</td>
</tr>
</tbody>
</table>

A discussion of the mean and standard deviation are in the section “The Summary Statistics Report” on page 43 in the “Distributions” chapter.

**Correlation** The Pearson correlation coefficient. If there is an exact linear relationship between two variables, the correlation is 1 or –1 depending on whether the variables are positively or negatively related. If there is no relationship, the correlation tends toward zero. See “Correlation Report” on page 162.

**Signif. Prob** The probability of obtaining a correlation with greater absolute value than the computed value if no linear relationship exists between the $X$ and $Y$ variables.

**Number** The number of observations used in the calculations.
Nonpar Density

When a plot shows thousands of points, the mass of points can be too dark to show patterns in density. Using the Nonpar Density (nonparametric density) option makes it easier to see the patterns.

Nonpar Density estimates a smooth nonparametric bivariate surface that describes the density of data points. The plot adds a set of contour lines showing the density (Figure 5.16). The contour lines are quantile contours in 5% intervals. This means that about 5% of the points generated from the estimated nonparametric distribution are below the lowest contour, 10% are below the next contour, and so on. The highest contour has about 95% of the points below it.

Figure 5.16  Example of Nonpar Density

To change the size of a nonparametric density contour grid, press Shift and select Nonpar Density from the Bivariate red triangle menu. Enter a larger value than the default 102 points.

For more information about the options in the Quantile Density Contours menu, see “Fitting Menus” on page 144.

Quantile Density Contours Report

The Quantile Density Contours report shows the standard deviations used in creating the nonparametric density.
Group By

Using the **Group By** option, you can select a classification (grouping) variable. When a grouping variable is in effect, the Bivariate platform computes a separate analysis for each level of the grouping variable. The scatterplot shows the fitted models (lines, curves, contours, or ellipses) for each grouping variable. The fit for each level of the grouping variable is identified beneath the scatterplot, with individual pop-up menus.

When a grouping variable is in effect, the **Group By** option is checked in the Bivariate Fit red triangle menu. You can change the grouping variable by first selecting the **Group By** option to remove (uncheck) the existing variable. Then, select the **Group By** option again and respond to its window as before.

The **Group By** option enables you to generate separate analyses by a grouping variable while plotting the fits on the same scatterplot. This enables you to visually compare the fits across groups.

**Note:** For examples of this option, see “Example of Group By Using Density Ellipses” on page 155 and “Example of Group By Using Regression Lines” on page 156.

---

### Fitting Menus

In addition to a report, each fitting option adds a fitting menu to the report window. The following table shows the fitting menus that correspond to each fitting option.

<table>
<thead>
<tr>
<th>Fitting Option</th>
<th>Fitting Menu</th>
</tr>
</thead>
<tbody>
<tr>
<td>Fit Mean</td>
<td>Fit Mean</td>
</tr>
<tr>
<td>Fit Line</td>
<td>Linear Fit</td>
</tr>
<tr>
<td>Fit Polynomial</td>
<td>Polynomial Fit Degree=X*</td>
</tr>
<tr>
<td>Fit Special</td>
<td>Linear Fit</td>
</tr>
<tr>
<td></td>
<td>Polynomial Fit Degree=X*</td>
</tr>
<tr>
<td></td>
<td>Transformed Fit X*</td>
</tr>
<tr>
<td></td>
<td>Constrained Fits</td>
</tr>
<tr>
<td>Fit Spline</td>
<td>Smoothing Spline Fit, lambda=X*</td>
</tr>
<tr>
<td>Kernel Smoother</td>
<td>Local Smoother</td>
</tr>
</tbody>
</table>
Chapter 5
Basic Analysis

Bivariate Analysis
Fitting Menus

<table>
<thead>
<tr>
<th>Fitting Option</th>
<th>Fitting Menu</th>
</tr>
</thead>
<tbody>
<tr>
<td>Fit Each Value</td>
<td>Fit Each Value</td>
</tr>
<tr>
<td>Fit Orthogonal</td>
<td>Orthogonal Fit Ratio=X*</td>
</tr>
<tr>
<td>Fit Robust</td>
<td>Robust Fit</td>
</tr>
<tr>
<td>Fit Cauchy</td>
<td>Cauchy Fit</td>
</tr>
<tr>
<td>Density Ellipse</td>
<td>Bivariate Normal Ellipse P=X*</td>
</tr>
<tr>
<td>Nonpar Density</td>
<td>Quantile Density Contours</td>
</tr>
</tbody>
</table>

*X=variable character or number

Fitting Menu Options

The Fitting menu options depend on the selected fit.

- “Options That Apply to Most Fits” on page 145
- “Options That Apply to Multiple Fits” on page 146
- “Options That Apply to Bivariate Normal Ellipse” on page 147
- “Options That Apply to Quantile Density Contours” on page 147

Options That Apply to Most Fits

Line of Fit  Displays or hides the line or curve describing the model fit. For the Bivariate Normal Ellipse report, this option shows or hides the ellipse representing the contour border. Not applicable for Quantile Density Contours.

Line Color  Lets you select from a palette of colors for assigning a color to each fit. Not applicable for Quantile Density Contours.

Line Style  Lets you select from the palette of line styles for each fit. Not applicable for Quantile Density Contours.

Line Width  Lets you change the line widths for the line of fit. The default line width is the thinnest line. Not applicable for Quantile Density Contours.

Report  Turns the fit’s report on and off. Does not modify the Bivariate plot.

Remove Fit  Removes the fit from the graph and removes its report.
Options That Apply to Multiple Fits

Confid Curves Fit  Displays or hides the confidence limits for the expected value (mean). This option is not available for the Fit Spline, Density Ellipse, Fit Each Value, and Fit Orthogonal fits and is dimmed on those menus.

Confid Curves Indiv  Displays or hides the confidence limits for an individual predicted value. The confidence limits reflect variation in the error and variation in the parameter estimates. This option is not available for the Fit Mean, Fit Spline, Density Ellipse, Fit Each Value, and Fit Orthogonal fits and is dimmed on those menus.

Save Predicteds  Creates a new column in the current data table called Predicted colname where colname is the name of the Y variable. This column includes the prediction formula and the computed sample predicted values. The prediction formula computes values automatically for rows that you add to the table. This option is not available for the Fit Each Value and Density Ellipse fits and is dimmed on those menus.

You can use the Save Predicteds and Save Residuals options for each fit. If you use these options multiple times or with a grouping variable, it is best to rename the resulting columns in the data table to reflect each fit.

Save Residuals  Creates a new column in the current data table called Residuals colname where colname is the name of the Y variable. Each value is the difference between the actual (observed) value and its predicted value. Unlike the Save Predicteds option, this option does not create a formula in the new column. This option is not available for the Fit Each Value and Density Ellipse fits and is dimmed on those menus.

You can use the Save Predicteds and Save Residuals options for each fit. If you use these options multiple times or with a grouping variable, it is best to rename the resulting columns in the data table to reflect each fit.

Save Studentized Residuals  Creates a new column in the data table containing the result of dividing the residual by the standard error of the residual.

Mean Confidence Limit Formula  Creates a new column in the data table containing a formula for the mean confidence intervals.

Indiv Confidence Limit Formula  Creates a new column in the data table containing a formula for the individual confidence intervals.

Plot Residuals (Linear, Polynomial, and Fit Special Only)  Produces five diagnostic plots: residual by predicted, actual by predicted, residual by row, residual by X, and a normal quantile plot of the residuals. See “Diagnostics Plots” on page 148.

Set $\alpha$ Level  Enables you to set the alpha level used in computing confidence bands for various fits.
**Confid Shaded Fit**  Draws the same curves as the **Confid Curves Fit** option and shades the area between the curves.

**Confid Shaded Indiv**  Draws the same curves as the **Confid Curves Indiv** option and shades the area between the curves.

**Save Coefficients**  Saves the spline coefficients as a new data table that contains columns named X, A, B, C, and D. The X column contains the knot points. A, B, C, and D are the intercept, linear, quadratic, and cubic coefficients of the third-degree polynomial. These coefficients span from the corresponding value in the X column to the next highest value.

**Options That Apply to Bivariate Normal Ellipse**

- **Shaded Contour**  Shades the area inside the density ellipse.
- **Select Points Inside**  Selects the points inside the ellipse.
- **Select Points Outside**  Selects the points outside the ellipse.

**Options That Apply to Quantile Density Contours**

- **Kernel Control**  Displays a slider for each variable, where you can change the standard deviation that defines the range of X and Y values for determining the density of contour lines.
- **5% Contours**  Shows or hides the 5% contour lines.
- **Contour Lines**  Shows or hides the 10% contour lines.
- **Contour Fill**  Fills the areas between the contour lines.
- **Color Theme**  Changes the color theme of the contour lines.
- **Select Points by Density**  Selects points that fall in a user-specified quantile range.
- **Color by Density Quantile**  Colors the points according to density.
- **Save Density Quantile**  Creates a new column containing the density quantile each point is in.
- **Mesh Plot**  A three-dimensional plot of the density over a grid of the two analysis variables.
Figure 5.17  Example of a Mesh Plot

Modal Clustering  Creates a new column in the current data table and fills it with cluster values.

Note: If you save the modal clustering values first and then save the density grid, the grid table also contains the cluster values. The cluster values are useful for coloring and marking points in plots.

Save Density Grid  Saves the density estimates and the quantiles associated with them in a new data table. The grid data can be used to visualize the density in other ways, such as with the Scatterplot 3D or the Contour Plot platforms.

Diagnostics Plots

The Plot Residuals option creates residual plots and other plots to diagnose the model fit. The following plots are available:

Residual by Predicted Plot  A plot of the residuals versus the predicted values. A histogram of the residuals is also created.

Actual by Predicted Plot  A plot of the actual values versus the predicted values.

Residual by Row Plot  A plot of the residual values versus the row number.

Residual by X Plot  A plot of the residual values versus the X variable.

Residual Normal Quantile Plot  A Normal quantile plot of the residuals.
Additional Examples of the Bivariate Platform

These sections provide examples of different bivariate fits.

- “Example of the Fit Special Option”
- “Example of the Fit Orthogonal Option”
- “Example of the Fit Robust Command”
- “Example of Group By Using Density Ellipses”
- “Example of Group By Using Regression Lines”
- “Example of Grouping Using a By Variable”

Example of the Fit Special Option

This example shows you how to add transformations to your data. Start by transforming Y as log and X as square root:

1. Select Help > Sample Data Library and open SAT.jmp.
2. Select Analyze > Fit Y by X.
4. Select % Taking (2004) and click X, Factor.
5. Click OK.

Figure 5.18 Example of SAT Scores by Percent Taking

6. Click the Bivariate Fit red triangle and select Fit Special. The Specify Transformation or Constraint window appears. For a description of this window, see “Fit Special” on page 134.
7. Within Y Transformation, select **Natural Logarithm: log(y)**.
8. Within X Transformation, select **Square Root: sqrt(x)**.
9. Click **OK**.
Figure 5.20 Example of Fit Special Report

Figure 5.20 shows the fitted line plotted on the original scale. The model appears to fit the data well, as the plotted line goes through the cloud of points.
Example of the Fit Orthogonal Option

This example shows you how to standardize variables using the Distribution platform and then use the standardized variables to fit the orthogonal model.

Standardize the Variables
1. Select Help > Sample Data Library and open Big Class.jmp.
2. Select Analyze > Distribution.
4. Click OK.
5. Hold down the Ctrl key. Click the height red triangle and select Save > Standardized.
   Holding down the Ctrl key broadcasts the operation to all variables in the report window.
   Notice that in the Big Class.jmp sample data table, two new columns have been added.

Use the Standardized Variables to Fit the Orthogonal Model
1. From the Big Class.jmp sample data table, select Analyze > Fit Y by X.
2. Select Std weight and click Y, Response.
3. Select Std height and click X, Factor.
4. Click OK.
5. Click the red triangle next to Bivariate Fit of Std weight By Std height and select Fit Line.
6. Click the red triangle next to Bivariate Fit of Std weight By Std height and select Fit Orthogonal. Then select each of the following:
   - Equal Variances
   - Fit X to Y
   - Specified Variance Ratio and type 0.2.
   - Specified Variance Ratio and type 5.
The scatterplot in Figure 5.21 shows the standardized height and weight values with various line fits that illustrate the behavior of the orthogonal variance ratio selections. The standard linear regression (**Fit Line**) occurs when the variance of the $X$ variable is considered to be very small. **Fit X to Y** is the opposite extreme, when the variation of the $Y$ variable is ignored. All other lines fall between these two extremes and shift as the variance ratio changes. As the variance ratio increases, the variation in the $Y$ response dominates and the slope of the fitted line shifts closer to the $Y$ by $X$ fit. Likewise, when you decrease the ratio, the slope of the line shifts closer to the $X$ by $Y$ fit.

**Example of the Fit Robust Command**

This example shows you how to fit a robust model using the Huber M-estimation method. The data in the Weight Measurements.jmp sample data table shows the height and weight measurements taken by 40 students.

1. Select **Help > Sample Data Library** and open Weight Measurements.jmp.
2. Select **Analyze > Fit Y by X**.
3. Select weight and click **Y, Response**.
4. Select height and click **X, Factor**.
5. Click **OK**.
6. Click the red triangle next to Bivariate Fit of weight By height and select **Fit Line**.
7. Click the red triangle next to Bivariate Fit of weight By height and select **Robust > Fit Robust**.
If you look at the standard Analysis of Variance report, you might wrongly conclude that height and weight do not have a linear relationship, since the $p$-value is 0.1203. However, when you look at the Robust Fit report, you would probably conclude that they do have a linear relationship, because the $p$-value there is 0.0489. It appears that some of the measurements are unusually low, perhaps due to incorrect user input. These measurements were unduly influencing the analysis.
Example of Group By Using Density Ellipses

This example shows you how to use a grouping (By) variable and add density ellipses to your data. In the Hot Dogs.jmp sample data table, the Type column identifies three different types of hot dogs: beef, meat, or poultry. You want to group the three types of hot dogs according to their cost variables.

1. Select Help > Sample Data Library and open Hot Dogs.jmp.
2. Select Analyze > Fit Y by X.
3. Select $/oz and click Y, Response.
4. Select $/lb Protein and click X, Factor.
5. Click OK.
6. Click the red triangle next to Bivariate Fit of $/oz By $/lb Protein and select Group By.
7. From the list, select Type.
8. Click OK.

If you look at the Group By option again, you see it has a check mark next to it.
9. Click the red triangle next to Bivariate Fit of $/oz By $/lb Protein and select Density Ellipse $ > 0.90.

Color the points according to Type:
10. Right-click the scatterplot and select Row Legend.
11. Select Type in the column list and click OK.

Figure 5.23 Example of Group By

The ellipses in Figure 5.23 show clearly how the different types of hot dogs cluster with respect to the cost variables.
Example of Group By Using Regression Lines

This example shows you how to use a grouping variable to overlay regression lines to compare slopes of the different groups.

1. Select Help > Sample Data Library and open Big Class.jmp.
2. Select Analyze > Fit Y by X.
3. Select weight and click Y, Response.
4. Select height and click X, Factor.
5. Click OK.

To create the example on the left in Figure 5.24:
6. Click the red triangle next to Bivariate Fit of weight By height and select Fit Line.

To create the example on the right in Figure 5.24:
7. From the Linear Fit menu, select Remove Fit.
8. Click the red triangle next to Bivariate Fit of weight By height and select Group By.
9. From the list, select sex.
10. Click OK.
11. Click the red triangle next to Bivariate Fit of weight By height and select Fit Line.

Figure 5.24  Example of Regression Analysis for Whole Sample and Grouped Sample

The scatterplot to the left in Figure 5.24 has a single regression line that relates weight to height. The scatterplot to the right shows separate regression lines for males and females.
Example of Grouping Using a By Variable

This example shows another method of grouping by specifying a By variable in the launch window. This results in separate reports and graphics for each level of the By variable (or combinations of By variables).

1. Select Help > Sample Data Library and open Big Class.jmp.
2. Select Analyze > Fit Y by X.
3. Select weight and click Y, Response.
4. Select height and click X, Factor.
5. Select sex and click By.
6. Click OK.
7. Press Ctrl, click the red triangle menu next to Bivariate Fit of weight By height sex =F, and select Fit Line from the red triangle menu.
There are separate analyses for each level of the By variable (sex). So you see a scatterplot for the females and a scatterplot for the males.
Statistical Details for the Bivariate Platform

- “Fit Line”
- “Fit Spline”
- “Fit Orthogonal”
- “Summary of Fit Report”
- “Lack of Fit Report”
- “Parameter Estimates Report”
- “Smoothing Fit Reports”
- “Correlation Report”

Fit Line

The **Fit Line** option finds the parameters $\beta_0$ and $\beta_1$ for the straight line that fits the points to minimize the residual sum of squares. The model for the $i^{th}$ row is written $y_i = \beta_0 + \beta_1 x_i + \epsilon_i$.

A polynomial of degree 2 is a parabola; a polynomial of degree 3 is a cubic curve. For degree $k$, the model for the $i^{th}$ observation is defined as follows:

$$ y_i = \sum_{j=0}^{k} \beta_j x_i^j + \epsilon_i $$

Fit Spline

The cubic spline method uses a set of third-degree polynomials spliced together such that the resulting curve is continuous and smooth at the splices (knot points). The estimation is done by minimizing an objective function that is a combination of the sum of squared errors and a penalty for curvature integrated over the curve extent. See the paper by Reinsch (1967) or the text by Eubank (1999) for a description of this method.

Fit Orthogonal

Standard least square fitting assumes that the $X$ variable is fixed and the $Y$ variable is a function of $X$ plus error. If there is random variation in the measurement of $X$, you should fit a line that minimizes the sum of the squared perpendicular differences (Figure 5.26). However, the perpendicular distance depends on how $X$ and $Y$ are scaled, and the scaling for the perpendicular is reserved as a statistical issue, not a graphical one.
The fit requires that you specify the ratio of the variance of the error in Y to the error in X. This is the variance of the error, not the variance of the sample points, so you must choose carefully. The ratio \( \frac{\sigma_Y^2}{\sigma_X^2} \) is infinite in standard least squares because \( \sigma_X^2 \) is zero. If you do an orthogonal fit with a large error ratio, the fitted line approaches the standard least squares line of fit. If you specify a ratio of zero, the fit is equivalent to the regression of X on Y, instead of Y on X.

The most common use of this technique is in comparing two measurement systems that both have errors in measuring the same value. Thus, the Y response error and the X measurement error are both the same type of measurement error. Where do you get the measurement error variances? You cannot get them from bivariate data because you cannot tell which measurement system produces what proportion of the error. So, you either must blindly assume some ratio like 1, or you must rely on separate repeated measurements of the same unit by the two measurement systems.

An advantage to this approach is that the computations give you predicted values for both Y and X; the predicted values are the point on the line that is closest to the data point, where closeness is relative to the variance ratio.

Confidence limits are calculated as described in Tan and Iglewicz (1999).

**Summary of Fit Report**

**RSquare**

Using quantities from the corresponding analysis of variance table, the RSquare for any continuous response fit is calculated as follows:

\[
\frac{\text{Sum of Squares for Model}}{\text{Sum of Squares for C. Total}}
\]
RSquare Adj

The RSquare Adj is a ratio of mean squares instead of sums of squares and is calculated as follows:

\[
1 - \frac{\text{Mean Square for Error}}{\text{Mean Square for C. Total}}
\]

The mean square for Error is in the Analysis of Variance report (Figure 5.12). You can compute the mean square for C. Total as the Sum of Squares for C. Total divided by its respective degrees of freedom.

Lack of Fit Report

Pure Error DF

For the Pure Error DF, consider the cases where more than one observation has the same value for height. In general, if there are \( g \) groups having multiple rows with identical values for each effect, the pooled DF, denoted \( DF_p \), is defined as follows:

\[
DF_p = \sum_{i=1}^{g} (n_i - 1)
\]

where \( n_i \) is the number of observations in the \( i \)th group.

Pure Error SS

For the Pure Error SS, in general, if there are \( g \) groups having multiple rows with the same \( x \) value, the pooled SS, denoted \( SS_p \), is defined as follows:

\[
SS_p = \sum_{i=1}^{g} SS_i
\]

where \( SS_i \) is the sum of squares for the \( i \)th group corrected for its mean.

Max RSq

Because Pure Error is invariant to the form of the model and is the minimum possible variance, Max RSq is calculated as follows:

\[
1 - \frac{SS(\text{Pure error})}{SS(\text{Total for whole model})}
\]
Parameter Estimates Report

Std Beta

Std Beta is calculated as follows:

\[ \hat{\beta} \left( \frac{s_x}{s_y} \right) \]

where \( \hat{\beta} \) is the estimated parameter, \( s_x \) and \( s_y \) are the standard deviations of the X and Y variables.

Design Std Error

Design Std Error is calculated as the standard error of the parameter estimate divided by the RMSE.

Smoothing Fit Reports

R-Square is equal to 1-(SSE/C.Total SS), where C.Total SS is available in the Fit Line ANOVA report.

Correlation Report

The Pearson correlation coefficient is denoted \( r \), and is computed as follows:

\[ r_{xy} = \frac{s_{xy}}{\sqrt{s_{xx}^2 s_{yy}^2}} \text{ where } s_{xy} = \frac{\sum w_i (x_i - \bar{x}_i)(y_i - \bar{y}_i)}{df} \]

Where \( w_i \) is either the weight of the \( i \)th observation if a weight column is specified, or 1 if no weight column is assigned.
Chapter 6

Oneway Analysis

Examine Relationships between a Continuous Y and a Categorical X Variable

Use the Oneway platform to explore how the distribution of a continuous Y variable differs across groups defined by a categorical X variable. You can use ANOVA, nonparametric tests, or multiple comparisons to evaluate differences in means across groups. Density and CDF plots enable you to visualize the distribution of your response by the X categories. For example, you might want to find out how different categories of the same type of drug (X) affect patient pain levels on a numerical scale (Y).

The Oneway platform is the continuous by nominal or ordinal personality of the Fit Y by X platform. The analysis results appear in a plot, and you can interactively add additional analyses, such as the following:

- a one-way analysis of variance to fit means and to test that they are equal
- nonparametric tests
- a test for homogeneity of variance
- multiple-comparison tests on means, with means comparison circles
- outlier box plots overlaid on each group
- power details for the one-way layout

Figure 6.1 Oneway Analysis
## Contents

- Overview of Oneway Analysis .......................................................... 166
- Example of Oneway Analysis .......................................................... 166
- Launch the Oneway Platform ........................................................... 168
  - Data Format ................................................................................. 169
- The Oneway Plot ............................................................................. 169
- Oneway Platform Options ............................................................... 170
  - Display Options. .......................................................................... 174
- Quantiles .......................................................................................... 175
  - Outlier Box Plots .......................................................................... 176
- Means/Anova and Means/Anova/Pooled t ............................................. 177
  - The Summary of Fit Report ............................................................ 177
  - The t Test Report ........................................................................... 178
  - The Analysis of Variance Report. .................................................... 178
  - The Means for Oneway Anova Report. ............................................ 180
  - The Block Means Report ............................................................... 180
  - Mean Diamonds and X-Axis Proportional ...................................... 180
  - Mean Lines, Error Bars, and Standard Deviation Lines ..................... 181
- Analysis of Means Methods ............................................................... 182
  - Analysis of Means for Location ....................................................... 182
  - Analysis of Means for Scale .......................................................... 183
  - Analysis of Means Charts ............................................................. 184
  - Analysis of Means Options ............................................................ 185
- Compare Means. .................................................................................. 186
  - Using Comparison Circles .............................................................. 187
  - Each Pair, Student’s t ..................................................................... 189
  - All Pairs, Tukey HSD .................................................................... 189
  - With Best, Hsu MCB ..................................................................... 189
  - With Control, Dunnett’s ................................................................. 191
  - Each Pair Stepwise, Newman-Keuls .............................................. 191
  - Compare Means Options ............................................................... 192
- Nonparametric Tests. .......................................................................... 193
  - The Wilcoxon, Median, Van der Waerden, and Friedman Rank Test Reports .................................................. 194
  - Kolmogorov-Smirnov Two-Sample Test Report ............................. 196
  - Nonparametric Multiple Comparisons ........................................... 197
- Unequal Variances ............................................................................. 200
  - Tests That the Variances Are Equal Report ..................................... 201
- Equivalence Tests ............................................................................... 202
  - Equivalence Tests Report .............................................................. 203
- Robust ............................................................................................... 204
Chapter 6
Basic Analysis

Robust Fit ................................................................. 204
Cauchy Fit ................................................................. 205
Power ................................................................. 205
  Power Details Window and Reports ........................................ 206
Normal Quantile Plot .................................................. 207
CDF Plot ................................................................. 207
Densities ................................................................. 207
Matching Column ...................................................... 208
Additional Examples of the Oneway Platform ......................... 209
  Example of an Analysis of Means Chart ................................ 209
  Example of an Analysis of Means for Variances Chart ............... 210
  Example of the Each Pair, Student’s t Test ................................ 210
  Example of the All Pairs, Tukey HSD Test ................................ 213
  Example of the With Best, Hsu MCB Test ................................ 215
  Example of the With Control, Dunnett’s Test ................................ 216
  Example of the Each Pair Stepwise, Newman-Keuls Test ............. 218
  Example Contrasting Four Compare Means Tests ....................... 218
  Example of the Nonparametric Wilcoxon Test .......................... 219
  Example of the Unequal Variances Option ................................ 222
  Example of an Equivalence Test ......................................... 223
  Example of the Robust Fit Option ......................................... 225
  Example of the Power Option ............................................ 226
  Example of a Normal Quantile Plot ...................................... 228
  Example of a CDF Plot .................................................. 229
  Example of the Densities Options ....................................... 230
  Example of the Matching Column Option ................................ 231
  Example of Stacking Data for a Oneway Analysis ..................... 233
Statistical Details for the Oneway Platform .............................. 239
  Comparison Circles ..................................................... 239
  Power ................................................................. 241
  Summary of Fit Report .................................................. 241
  Tests That the Variances Are Equal .................................... 242
  Nonparametric Test Statistics ........................................... 243
Overview of Oneway Analysis

A one-way analysis of variance tests for differences between group means. The total variability in the response is partitioned into two parts: within-group variability and between-group variability. If the between-group variability is large relative to the within-group variability, then the differences between the group means are considered to be significant.

Example of Oneway Analysis

Learn how to perform a one-way analysis of variance in JMP to test if the differences in group means are significant. In this data, thirty-three participants were administered three different types of analgesics (A, B, and C). The participants were asked to rate their pain levels on a sliding scale. You want to find out if the means for A, B, and C are significantly different.

1. Select Help > Sample Data Library and open Analgesics.jmp.
2. Select Analyze > Fit Y by X.
4. Select drug and click X, Factor.
5. Click OK.

You notice that one drug (A) has consistently lower scores than the other drugs. You also notice that the x-axis ticks are unequally spaced. The length between the ticks is proportional to the number of scores (observations) for each drug.
Perform an analysis of variance on the data.

6. Click the red triangle next to Oneway Analysis of pain By drug and select **Means/Anova**.

**Note:** If the X factor has only two levels, the **Means/Anova** option appears as **Means/Anova/Pooled t**, and adds a Pooled t test report to the report window.

**Figure 6.3** Example of the Means/Anova Option

Note the following observations:

- Mean diamonds representing confidence intervals appear.
  - The line near the center of each diamond represents the group mean. At a glance, you can see that the mean for each drug looks significantly different.
  - The vertical span of each diamond represents the 95% confidence interval for the mean of each group.

  See “**Mean Diamonds and X-Axis Proportional**” on page 180.

- The Summary of Fit table provides overall summary information about the analysis.
• The Analysis of Variance report shows the standard ANOVA information. You notice that the Prob > F (the p-value) is 0.0053, which supports your visual conclusion that there are significant differences between the drugs.

• The Means for Oneway Anova report shows the mean, sample size, and standard error for each level of the categorical factor.

Launch the Oneway Platform

To perform a one-way analysis of variance, do the following:

1. Select Analyze > Fit Y by X.
2. Enter a continuous column for Y, Response.
3. Enter a nominal or ordinal column for X, Factor.

Figure 6.4 The Fit Y by X Launch Window

The word Oneway appears above the diagram, to indicate that you are performing a one-way analysis.

Note: You can also launch a one-way analysis from the JMP Starter window. Select View > JMP Starter > Basic > Oneway.

For more information about this launch window, see the “Introduction to Fit Y by X” chapter on page 113. For more information about the options in the Select Columns red triangle menu, see Using JMP.
Specifying a Block variable identifies a second factor, which forms a two-way analysis without interaction. In the Oneway plot, the values of the Y variable are centered by the Block variable. If there are equal counts in each block by group cell, the available Oneway platform options are adapted to the two-way analysis setting. If there are unequal counts in the block by group cells, a Fit Model report is shown below the Oneway plot and the Oneway platform options are not available.

**Data Format**

The Oneway platform requires that each row contain information for one or more observations with the same level of the X variable. If a row represents more than one observation, you must use a Weight or Freq variable to indicate how many observations the row represents.

When one-way data are in a format other than a JMP data table, sometimes they are arranged so that a row contains information for multiple observations. To analyze the data in JMP, you must import the data and restructure it so that each row of the JMP data table contains information for a single observation. See “Example of Stacking Data for a Oneway Analysis” on page 233.

**The Oneway Plot**

The Oneway plot shows the response points for each X factor value. You can compare the distribution of the response across the levels of the X factor. The distinct values of X are sometimes called levels. If a Block variable is specified in the launch window, the values of the Y variable in the Oneway plot are centered by the Block variable.

Replace variables in the plot in one of two ways: swap existing variables by dragging and dropping a variable from one axis to the other axis; or, click a variable in the Columns panel of the associated data table and drag it onto an axis.

You can add reports, additional plots, and tests to the report window using the options in the red triangle menu for Oneway Analysis. See “Oneway Platform Options” on page 170.

To produce the plot shown in Figure 6.5, follow the instructions in “Example of Oneway Analysis” on page 166.
Oneway Platform Options

The Oneway platform red triangle menu contains graph and analyses options. These include ANOVA, nonparametric tests, and multiple comparisons methods to evaluate differences in means across groups. Density and CDF plots enable you to visualize the distribution of your response by the X categories. Many of these options are not available if a Block variable is specified in the launch window.

Note: The Fit Group menu appears if you have specified multiple Y or X variables. Menu options enable you to arrange reports or order them by RSquare. See Fitting Linear Models.

Table 6.1 Examples of Options and Elements

<table>
<thead>
<tr>
<th>Platform Option</th>
<th>Object Added to Plot</th>
<th>Report Added to Report Window</th>
</tr>
</thead>
<tbody>
<tr>
<td>Quantiles</td>
<td>Box plots</td>
<td>Quantiles report</td>
</tr>
<tr>
<td>Means/Anova</td>
<td>Mean diamonds</td>
<td>Oneway ANOVA reports</td>
</tr>
<tr>
<td>Means and Std Dev</td>
<td>Mean lines, error bars, and standard deviation lines</td>
<td>Means and Std Deviations report</td>
</tr>
<tr>
<td>Compare Means</td>
<td>Comparison circles (except Each Pair Stepwise, Newman-Keuls option)</td>
<td>Means Comparison reports</td>
</tr>
</tbody>
</table>
The red triangle menu for Oneway Analysis provides the following options. Some options might not appear unless specific conditions are met.

**Quantiles** Lists the following quantiles for each group:
- 0% (Minimum)
- 10%
- 25%
- 50% (Median)
- 75%
- 90%
- 100% (Maximum)

Activates **Box Plots** from the Display Options menu. See “Quantiles” on page 175.

**Means/Anova** Fits means for each group and performs a one-way analysis of variance to test if there are differences among the means. See “Means/Anova and Means/Anova/Pooled t” on page 177.

*Note:* If the X factor has two levels, the menu option changes to **Means/Anova/Pooled t** and produces a Pooled $t$ test report assuming equal variances.

**Means and Std Dev** Gives summary statistics for each group. The standard errors for the means use individual group standard deviations rather than the pooled estimate of the standard deviation.

The plot now contains mean lines, error bars, and standard deviation lines. For a brief description of these elements, see “Display Options” on page 174. For more information about these elements, see “Mean Lines, Error Bars, and Standard Deviation Lines” on page 181.

**t test** (Available only if the X factor has two levels.) Produces a $t$ test report assuming that the variances are not equal. See “The $t$ Test Report” on page 178.

**Analysis of Means Methods** Provides five commands for performing Analysis of Means (ANOM) procedures. There are commands for comparing means, variances, and ranges. See “Analysis of Means Methods” on page 182.

**Compare Means** Provides multiple-comparison methods for comparing sets of group means. See “Compare Means” on page 186.

**Nonparametric** Provides nonparametric comparisons of group locations. See “Nonparametric Tests” on page 193.
Unequal Variances  Performs four tests for equality of group variances. Also gives the Welch test, which is an ANOVA test for comparing means when the variances within groups are not equal. See “Unequal Variances” on page 200.

Equivalence Tests  Tests that a difference is less than a specified threshold value. You can specify using a pooled variance or unequal variances for the variance assumption in the test. See “Equivalence Tests” on page 202.

Robust  Provides two methods for reducing the influence of outliers on your data. See “Robust” on page 204.

Power  Provides calculations of statistical power and other details about a given hypothesis test. See “Power” on page 205.

The Power Details window and reports also appear within the Fit Model platform. For further discussion and examples of power calculations, see Fitting Linear Models.

Set $\alpha$ Level  You can select an option from the most common alpha levels or specify any level with the Other selection. Changing the alpha level results in the following actions:

- recalculates confidence limits
- adjusts the mean diamonds on the plot (if they are showing)
- modifies the upper and lower confidence level values in reports
- changes the critical number and comparison circles for all Compare Means reports
- changes the critical number for all Nonparametric Multiple Comparison reports

Normal Quantile Plot  Provides the following options for plotting the quantiles of the data in each group:

Plot Actual by Quantile  Appends a quantile plot to the Oneway Analysis plot. The quantile plot shares the Oneway Analysis vertical axis for the response variable. The cumulative probabilities for each group are on the horizontal axis. The plot shows quantiles computed within each level of the categorical X factor.

Plot Quantile by Actual  Generates a quantile plot with the response variable on the horizontal axis and cumulative probabilities on the vertical axis. The plot shows quantiles computed within each level of the categorical X factor.

Line of Fit  Shows or hides a reference line fit to the data for each level of the X variable.

Normal Quantile Label  Shows or hides labels inside the right vertical axis of the Normal Quantile Plot and inside the top axis of the Actual by Quantile plot. The labels represent the normal quantile scale.

CDF Plot  Plots the cumulative distribution function for all of the groups in the Oneway report. See “CDF Plot” on page 207.
Densities  Compares densities across groups. See “Densities” on page 207.

Matching Column  Specify a matching variable to perform a matching model analysis. Use this option when the data in your Oneway analysis comes from matched (paired) data, such as when observations in different groups come from the same participant.

The plot now contains matching lines that connect the matching points. See “Matching Column” on page 208.

Save  Saves the following quantities as new columns in the current data table:

- **Save Residuals**: Saves values computed as the response variable minus the mean of the response variable within each level of the factor variable.
- **Save Standardized**: Saves standardized values of the response variable computed within each level of the factor variable. This is the centered response divided by the standard deviation within each level.
- **Save Normal Quantiles**: Saves normal quantile values computed within each level of the categorical factor variable.
- **Save Predicted**: Saves the predicted mean of the response variable for each level of the factor variable.

Display Options  Adds or removes elements from the plot. See “Display Options” on page 174.

See *Using JMP* for more information about the following options:

- **Local Data Filter**: Shows or hides the local data filter that enables you to filter the data used in a specific report.
- **Redo**: Contains options that enable you to repeat or relaunch the analysis. In platforms that support the feature, the Automatic Recalc option immediately reflects the changes that you make to the data table in the corresponding report window.
- **Save Script**: Contains options that enable you to save a script that reproduces the report to several destinations.
- **Save By-Group Script**: Contains options that enable you to save a script that reproduces the platform report for all levels of a By variable to several destinations. Available only when a By variable is specified in the launch window.
Display Options

Using Display Options, you can add or remove elements from the Oneway data plot. Some options might not appear unless they are relevant.

**All Graphs**  Shows or hides all graphs.

**Points**  Shows or hides data points on the plot.

**Box Plots**  Shows or hides outlier box plots for each group. For an example, see “Conduct the Oneway Analysis” on page 237.

**Mean Diamonds**  Draws a horizontal line through the mean of each group proportional to its horizontal axis. The top and bottom points of the mean diamond show the upper and lower 95% confidence points for each group. See “Mean Diamonds and X-Axis Proportional” on page 180.

**Mean Lines**  Draws a line at the mean of each group. See “Mean Lines, Error Bars, and Standard Deviation Lines” on page 181.

**Mean CI Lines**  Draws lines at the upper and lower 95% confidence levels for each group.

**Mean Error Bars**  Identifies the mean of each group and shows error bars one standard error above and below the mean. See “Mean Lines, Error Bars, and Standard Deviation Lines” on page 181.

**Grand Mean**  Draws the overall mean of the Y variable on the plot.

**Std Dev Lines**  Shows lines one standard deviation above and below the mean of each group. See “Mean Lines, Error Bars, and Standard Deviation Lines” on page 181.

**Comparison Circles**  Shows or hides comparison circles. This option is available only when one of the **Compare Means** options is selected. See “Comparison Circles” on page 239. For an example, see “Conduct the Oneway Analysis” on page 237.

**Connect Means**  Connects the group means with a straight line.

**Mean of Means**  Draws a line at the mean of the group means.

**X-Axis proportional**  Makes the spacing on the x-axis proportional to the sample size of each level. See “Mean Diamonds and X-Axis Proportional” on page 180.

**Points Spread**  Spreads points over the width of the interval.

**Points Jittered**  Adds small spaces between points that overlay on the same y value. The horizontal adjustment of points varies from 0.375 to 0.625 with a $4^*(\text{Uniform}(0,1)-0.5)^5$ distribution.
**Matching Lines**  (Appears only when the **Matching Column** option is selected.) Connects matching points.

**Matching Dotted Lines**  (Appears only when the **Matching Column** option is selected.) Draws dotted lines to connect cell means from missing cells in the table. The values used as the endpoints of the lines are obtained using a two-way ANOVA model.

**Histograms**  Draws side-by-side histograms to the right of the original plot.

**Robust Mean Lines**  (Appears only when a Robust option is selected.) Draws a line at the robust mean of each group.

**Legend**  Displays a legend for the Normal Quantile Plot, CDF Plot, and Densities options.

---

### Quantiles

The Quantiles report lists selected percentiles for each level of the X factor variable. The median is the 50th percentile, and the 25th and 75th percentiles are called the *quartiles*.

The **Quantiles** option adds the following elements to the plot:

- the grand mean representing the overall mean of the Y variable
- outlier box plots summarizing the distribution of points at each factor level

**Figure 6.6** Outlier Box Plot and Grand Mean

![Outlier Box Plot and Grand Mean](image)

**Note:** To hide these elements, click the red triangle next to Oneway Analysis and select **Display Options > Box Plots** or **Grand Mean**.

---

### Outlier Box Plots

The outlier box plot is a graphical summary of the distribution of data. Note the following aspects about outlier box plots (Figure 6.7):

- The horizontal line within the box represents the median sample value.
The ends of the box represent the 75th and 25th quantiles, also expressed as the 3rd and 1st quartile, respectively.

The difference between the 1st and 3rd quartiles is called the *interquartile range*.

Each box has lines, sometimes called *whiskers*, that extend from each end. The whiskers extend from the ends of the box to the outermost data point that falls within these distances:

\[
3rd\ \text{quartile} + 1.5\times(\text{interquartile range})
\]

\[
1st\ \text{quartile} - 1.5\times(\text{interquartile range})
\]

If the data points do not reach the computed ranges, then the whiskers are determined by the upper and lower data point values (not including outliers).

**Figure 6.7** Examples of Outlier Box Plots

---

**Means/Anova and Means/Anova/Pooled t**

The **Means/Anova** option performs an analysis of variance. If the X factor contains exactly two levels, this option appears as **Means/Anova/Pooled t**. In addition to the other reports, a Pooled *t* test report assuming pooled (or equal) variances appears.

**Mean diamonds are added to the Oneway plot**  See “Display Options” on page 174 and “Mean Diamonds and X-Axis Proportional” on page 180.

– The $t$ test report appears only if the **Means/Anova/Pooled t** option is selected.
– The Block Means report appears only if you have specified a Block variable in the launch window and there are equal counts in each combination of block and X factor level.

**The Summary of Fit Report**

The Summary of Fit report in the Oneway platform shows a summary for a one-way analysis of variance.

**Rsquare**  Measures the proportion of the variation accounted for by fitting means to each factor level. The remaining variation is attributed to random error. The $R^2$ value is 1 if fitting the group means account for all the variation with no error. An $R^2$ of 0 indicates that the fit serves no better as a prediction model than the overall response mean. See the statistical details for the “Summary of Fit Report” on page 241.

$R^2$ is also called the coefficient of determination.

**Note:** A low RSquare value suggests that there might be variables not in the model that account for the unexplained variation. However, if your data are subject to a large amount of inherent variation, even a useful ANOVA model can have a low RSquare value. Read the literature in your research area to learn about typical RSquare values.

**Adj Rsquare**  Adjusts $R^2$ to make it more comparable over models with different numbers of parameters by using the degrees of freedom in its computation. See the statistical details for the “Summary of Fit Report” on page 241.

**Root Mean Square Error**  Estimates the standard deviation of the random error. It is the square root of the mean square for Error found in the Analysis of Variance report.

**Mean of Response**  The overall mean (arithmetic average) of the response variable.

**Observations (or Sum Wgts)**  Number of observations used in estimating the fit. If weights are used, this is the sum of the weights. See the statistical details for the “Summary of Fit Report” on page 241.

**The t Test Report**

There are two types of $t$ tests: equal variances and unequal variances.

- If you select the **Means/Anova/Pooled t** option, a Pooled $t$ Test report appears. This $t$ test assumes equal variances.
- If you select the **t Test** option from the red triangle menu, a $t$ test report appears. This $t$ test assumes unequal variances.
The t Test report contains the following columns:

- **t Test plot**: Shows the sampling distribution of the difference in the means, assuming that the null hypothesis is true. The vertical red line is the actual difference in the means. The shaded areas correspond to the p-values.
- **Difference**: Shows the estimated difference between the two X levels. In the plots, the Difference value appears as a red line that compares the two levels.
- **Std Err Dif**: Shows the standard error of the difference.
- **Upper CL Dif**: Shows the upper confidence limit for the difference.
- **Lower CL Dif**: Shows the lower confidence limit for the difference.
- **Confidence**: Shows the level of confidence (1-alpha). To change the level of confidence, select a new alpha level from the Set \( \alpha \) Level command from the platform red triangle menu.
- **t Ratio**: Value of the t-statistic.
- **DF**: The degrees of freedom used in the t test.
- **Prob > |t|**: The p-value associated with a two-tailed test.
- **Prob > t**: The p-value associated with an upper-tailed test.
- **Prob < t**: The p-value associated with a lower-tailed test.

### The Analysis of Variance Report

The Analysis of Variance report partitions the total variation of a sample into two components. The ratio of the two mean squares forms the F ratio. If the probability associated with the F ratio is small, then the model is a better fit statistically than the overall response mean.

**Note**: If you specified a **Block** column, then the Analysis of Variance report includes the **Block** variable.

- **Source**: Lists the three sources of variation. These sources are the model source, **Error**, and **C. Total** (corrected total).
- **DF**: Records an associated degrees of freedom (DF for short) for each source of variation:
  - The degrees of freedom for **C. Total** are \( N - 1 \), where \( N \) is the total number of observations used in the analysis.
  - If the X factor has \( k \) levels, then the model has \( k - 1 \) degrees of freedom.

The **Error** degrees of freedom is the difference between the **C. Total** degrees of freedom and the **Model** degrees of freedom (in other words, \( N - k \)).
**Sum of Squares**  Records a sum of squares (SS for short) for each source of variation:

- The total (C. Total) sum of squares of each response from the overall response mean. The C. Total sum of squares is the base model used for comparison with all other models.

- The sum of squared distances from each point to its respective group mean. This is the remaining unexplained Error (residual) SS after fitting the analysis of variance model.

The total SS minus the error SS gives the sum of squares attributed to the model. This tells you how much of the total variation is explained by the model.

**Mean Square**  Is a sum of squares divided by its associated degrees of freedom:

- The Model mean square estimates the variance of the error, but only under the hypothesis that the group means are equal.

- The Error mean square estimates the variance of the error term independently of the model mean square and is unconditioned by any model hypothesis.

**F Ratio**  The model mean square divided by the error mean square. If the hypothesis that the group means are equal (there is no real difference between them) is true, then both the mean square for error and the mean square for model estimate the error variance. Their ratio has an $F$ distribution. If the analysis of variance model results in a significant reduction of variation from the total, the $F$ ratio is higher than expected.

**Prob>F**  Probability of obtaining an $F$ value greater than the one calculated if there is no difference in the population group means. Observed significance probabilities of 0.05 or less are often considered evidence that there are differences in the group means.

**The Means for Oneway Anova Report**

The Means for Oneway Anova report summarizes response information for each level of the nominal or ordinal factor.

**Level**  Lists the levels of the X variable.

**Number**  Lists the number of observations in each group.

**Mean**  Lists the mean of each group.

**Std Error**  Lists the estimates of the standard deviations for the group means. This standard error is estimated assuming that the variance of the response is the same in each level. It is the root mean square error found in the Summary of Fit report divided by the square root of the number of values used to compute the group mean.

**Lower 95% and Upper 95%**  Lists the lower and upper 95% confidence interval for the group means.
The Block Means Report

If you have specified a Block variable on the launch window, the Means/Anova and Means/Anova/Pooled t commands produce a Block Means report. This report shows the means for each block and the number of observations in each block.

Mean Diamonds and X-Axis Proportional

A mean diamond illustrates a sample mean and confidence interval.

Note the following observations:

- The top and bottom of each diamond represent the (1-alpha)x100 confidence interval for each group. The confidence interval computation assumes that the variances are equal across observations. Therefore, the height of the diamond is proportional to the reciprocal of the square root of the number of observations in the group.

- If the X-Axis proportional option is selected, the horizontal extent of each group along the horizontal axis (the horizontal size of the diamond) is proportional to the sample size for each level of the X variable. Therefore, the narrower diamonds are usually taller, because fewer data points results in a wider confidence interval.

- The mean line across the middle of each diamond represents the group mean.

- Overlap marks appear as lines above and below the group mean. For groups with equal sample sizes, overlapping marks indicate that the two group means are not significantly different at the given confidence level. Overlap marks are computed as group mean ± (√2)/2 × CI/2. Overlap marks in one diamond that are closer to the mean of another diamond than that diamond’s overlap marks indicate that those two groups are not different at the given confidence level.
• The mean diamonds automatically appear when you select the Means/Anova/Pooled t or Means/Anova option from the platform menu. However, you can show or hide them at any time by selecting Display Options > Mean Diamonds from the red triangle menu.

Mean Lines, Error Bars, and Standard Deviation Lines

Show mean lines by selecting Display Options > Mean Lines. Mean lines indicate the mean of the response for each level of the X variable.

Mean error bars and standard deviation lines appear when you select the Means and Std Dev option from the red triangle menu. To turn each option on or off singly, select Display Options > Mean Error Bars or Std Dev Lines.

Figure 6.9 Mean Lines, Mean Error Bars, and Std Dev Lines

Analysis of Means Methods

Analysis of means (ANOM) is a multiple comparison method for means, proportions, or variances. You might want to use these ANOM under these circumstances:

• to test whether any of the group means are statistically different from the overall (sample) mean
• to test whether any of the group standard deviations are statistically different from the root mean square error (RMSE)
• to test whether any of the group ranges are statistically different from the overall mean of the ranges

Note: Within the Contingency platform, you can use the Analysis of Means for Proportions when the response has two categories. See the “Contingency Analysis” chapter on page 247.

For a description of ANOM methods and to see how JMP implements ANOM, see the book by Nelson et al. (2005).
Note: If you specify a Block variable in the launch window and there are equal counts for each combination of Block and X variable level, the ANOM chart is the only Analysis of Means chart available. If you specify a Block variable in the launch window and there are unequal counts, none of the Analysis of Means options are available.

Analysis of Means for Location

You can test whether groups have a common mean or center value using the following options:

- ANOM
- ANOM with Transformed Ranks

ANOM

Use ANOM to compare group means to the overall mean. This method assumes that your data are approximately normally distributed. See “Example of an Analysis of Means Chart” on page 209.

ANOM with Transformed Ranks

This is the nonparametric version of the ANOM analysis. Use this method if your data is clearly non-normal and cannot be transformed to normality. ANOM with Transformed Ranks compares each group’s mean transformed rank to the overall mean transformed rank. The ANOM test involves applying the usual ANOM procedure and critical values to the transformed observations.

Transformed Ranks

Suppose that there are $n$ observations. The transformed observations are computed as follows:

- Rank all observations from smallest to largest, accounting for ties. For tied observations, assign each one the average of the block of ranks that they share.
- Denote the ranks by $R_1, R_2, ..., R_n$.
- The transformed rank corresponding to the $i$th observations is:

$$\text{Transformed } R_i = \text{Normal Quantile} \left[ \frac{R_i}{2n+1} + 0.5 \right]$$

The ANOM procedure is applied to the values Transformed $R_i$. Since the ranks have a uniform distribution, the transformed ranks have a folded normal distribution. See Nelson et al. (2005).
### Analysis of Means for Scale

You can test for homogeneity of variation within groups using the following options:

- ANOM for Variances
- ANOM for Variances with Levene (ADM)
- ANOM for Ranges

#### ANOM for Variances

Use this method to compare group standard deviations (or variances) to the root mean square error (or mean square error). This method assumes that your data is approximately normally distributed. To use this method, each group must have at least four observations. For more information about the ANOM for Variances test, see Wludyka and Nelson (1997) and Nelson et al. (2005). For an example, see “Example of an Analysis of Means for Variances Chart” on page 210.

#### ANOM for Variances with Levene (ADM)

This method provides a robust test that compares the group means of the absolute deviations from the median (ADM) to the overall mean ADM. Use ANOM for Variances with Levene (ADM) if you suspect that your data is non-normal and cannot be transformed to normality. ANOM for Variances with Levene (ADM) is a nonparametric analog of the ANOM for Variances analysis. For more information about the ANOM for Variances with Levene (ADM) test, see Levene (1960) or Brown and Forsythe (1974).

#### ANOM for Ranges

Use this test to compare group ranges to the mean of the group ranges. This is a test for scale differences based on the range as the measure of spread. See Wheeler (2003).

**Note:** ANOM for Ranges is available only for balanced designs and specific group sizes. See “Restrictions for ANOM for Ranges Test” on page 184.

### Restrictions for ANOM for Ranges Test

Unlike the other ANOM decision limits, the decision limits for the ANOM for Ranges chart uses only tabled critical values. For this reason, ANOM for Ranges is available only for the following:

- groups of equal sizes
- groups specifically of the following sizes: 2–10, 12, 15, and 20
- number of groups between 2 and 30
• alpha levels of 0.10, 0.05, and 0.01

Analysis of Means Charts

Each Analysis of Means Methods option adds a decision chart to the report window that shows the following:

• an upper decision limit (UDL)
• a lower decision limit (LDL)
• a horizontal (center) line that falls between the decision limits; the center line position is determined by the chart type:
  – ANOM: the overall mean
  – ANOM with Transformed Ranks: the overall mean of the transformed ranks
  – ANOM for Variances: the root mean square error (or MSE when in variance scale)
  – ANOM for Variances with Levene (ADM): the overall absolute deviation from the mean
  – ANOM for Ranges: the mean of the group ranges

If a group’s plotted statistic falls outside of the decision limits, then the test indicates that there is a statistical difference between that group’s statistic and the overall average of the statistic for all the groups.

Analysis of Means Options

Each Analysis of Means Methods option adds an Analysis of Means red triangle menu to the report window.

Set Alpha Level  Select an option from the most common alpha levels or specify any level with the Other selection. Changing the alpha level modifies the upper and lower decision limits.

Note: For ANOM for Ranges, only the selections 0.10, 0.05, and 0.01 are available.

Show Summary Report  The reports are based on the Analysis of Means method:

– For ANOM, creates a report showing group means and decision limits.
– For ANOM with Transformed Ranks, creates a report showing group mean transformed ranks and decision limits.
– For ANOM for Variances, creates a report showing group standard deviations (or variances) and decision limits.
– For ANOM for Variances with Levene (ADM), creates a report showing group mean ADMs and decision limits.
– For ANOM for Ranges, creates a report showing group ranges and decision limits.

**Graph in Variance Scale**  (Available only for **ANOM for Variances**.) Changes the scale of the vertical axis from standard deviations to variances.

**Display Options**  Contains the following options to customize the display:

- **Show Decision Limits**  Shows or hides decision limit lines.
- **Show Decision Limit Shading**  Shows or hides decision limit shading.
- **Show Center Line**  Shows or hides the center line statistic.
- **Point Options: Show Needles**  Shows the needles. This is the default option. **Show Connected Points**  shows a line connecting the means for each group. **Show Only Points** shows only the points representing the means for each group.

---

### Compare Means

Use the Compare Means options to perform multiple comparisons of group means. Methods include the Tukey-Kramer all pairs test and the Dunnett’s multiple comparison test with a control. All of these methods use pooled variance estimates for the means. Each Compare Means option, except for the Each Pair Stepwise, Newman-Keuls method, adds comparison circles next to the plot and specific reports to the report window. For more information about comparison circles, see “Using Comparison Circles” on page 187.

**Note:** Another method for comparing means is ANOM. See “Analysis of Means Methods” on page 182.

<table>
<thead>
<tr>
<th>Option</th>
<th>Description</th>
<th>Nonparametric Menu Option</th>
</tr>
</thead>
<tbody>
<tr>
<td>Each Pair, Student’s t</td>
<td>Computes individual pairwise comparisons using Student’s t tests. If you make many pairwise tests, there is no protection across the inferences. Therefore, the alpha-size (Type I error rate) across the hypothesis tests is higher than that for individual tests. See “Each Pair, Student’s t” on page 189.</td>
<td>Nonparametric &gt; Nonparametric Multiple Comparisons &gt; Wilcoxon Each Pair</td>
</tr>
<tr>
<td>Option</td>
<td>Description</td>
<td>Nonparametric Menu Option</td>
</tr>
<tr>
<td>-------------------------------</td>
<td>---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------</td>
<td>------------------------------------------------------------------------------------------------------------------</td>
</tr>
<tr>
<td><strong>All Pairs, Tukey HSD</strong></td>
<td>Shows a test that is sized for all differences among the means. This is the <em>Tukey</em> or <em>Tukey-Kramer</em> HSD (honestly significant difference) test (Tukey 1953; Kramer 1956). This test is an exact alpha-level test if the sample sizes are the same, and conservative if the sample sizes are different (Hayter 1984). See “All Pairs, Tukey HSD” on page 189.</td>
<td>Nonparametric &gt; Nonparametric Multiple Comparisons &gt; Steel-Dwass All Pairs</td>
</tr>
<tr>
<td><strong>With Best, Hsu MCB</strong></td>
<td>Tests whether the means are less than the unknown maximum or greater than the unknown minimum. This is the Hsu MCB test (Hsu 1996; Hsu 1981). See “With Best, Hsu MCB” on page 189.</td>
<td>none</td>
</tr>
<tr>
<td><strong>With Control, Dunnett’s</strong></td>
<td>Tests whether the means are different from the mean of a control group. This is Dunnett’s test (Dunnett 1955). See “With Control, Dunnett’s” on page 191.</td>
<td>Nonparametric &gt; Nonparametric Multiple Comparisons &gt; Steel With Control</td>
</tr>
<tr>
<td><strong>Each Pair Stepwise, Newman-Keuls</strong></td>
<td>Tests whether there are differences between the means using the Studentized range test in a stepwise procedure. This is the Newman-Keuls or Student-Newman-Keuls method (Keuls, 1952). This test is less conservative than a Tukey HSD test. See “Each Pair Stepwise, Newman-Keuls” on page 191.</td>
<td>none</td>
</tr>
</tbody>
</table>

**Note:** If you have specified a **Block** column, then the multiple comparison methods are performed on data that has been adjusted for the Block means.

For an example showing all of these tests, see “Example Contrasting Four Compare Means Tests” on page 218.
Using Comparison Circles

Each multiple comparison test, except for the Each Pair Stepwise, Newman-Keuls method, begins with a comparison circles plot, which is a visual representation of group mean comparisons. Figure 6.10 shows the comparison circles for the All Pairs, Tukey HSD method. Other comparison tests lengthen or shorten the radii of the circles.

**Note:** To permanently hide the comparison circles plot, select File > Preferences > Platforms > Oneway and deselect the Comparison Circles option.

**Figure 6.10** Visual Comparison of Group Means

Compare each pair of group means visually by examining the intersection of the comparison circles. The outside angle of intersection tells you whether the group means are significantly different (Figure 6.11).

- Circles for means that are significantly different either do not intersect, or intersect slightly, so that the outside angle of intersection is less than 90 degrees.
- If the circles intersect by an angle of more than 90 degrees, or if they are nested, the means are not significantly different.

**Figure 6.11** Angles of Intersection and Significance
If the intersection angle is close to 90 degrees, you can verify whether the means are significantly different by clicking on the comparison circle to select it (Figure 6.12). To deselect circles, click in the white space outside the circles.

Figure 6.12  Highlighting Comparison Circles

Groups that are different from the selected group appear as thick gray circles.

Groups that are not different from the selected group appear as thin red circles.

The selected group appears as a thick red circle.

Related Information

- “Comparison Circles” on page 239

Each Pair, Student’s t

The Each Pair, Student’s t test shows the Student’s t test for each pair of group levels and tests only individual comparisons. For an example of this test, see “Example of the Each Pair, Student’s t Test” on page 211.

All Pairs, Tukey HSD

The All Pairs, Tukey HSD test (also called Tukey-Kramer) protects the significance tests of all combinations of pairs, and the HSD intervals become greater than the Student’s t pairwise LSDs. Graphically, the comparison circles become larger and differences are less significant.

The q statistic is calculated as \( q^* = (1/\sqrt{2}) \times q \) where q is the required percentile of the studentized range distribution. For an example of this test, see “Example of the All Pairs, Tukey HSD Test” on page 213.

With Best, Hsu MCB

The With Best, Hsu MCB test determines whether the mean for a given level exceeds the maximum mean of the remaining levels, or is smaller than the minimum mean of the remaining levels. See Hsu (1996). For an example of this test, see “Example of the With Best, Hsu MCB Test” on page 215.
The quantiles for the Hsu MCB test vary by the level of the categorical variable. Unless the sample sizes are equal across levels, the comparison circle technique is not exact. The radius of a comparison circle is given by the standard error of the level multiplied by the largest quantile value. Use the $p$-values of the tests to obtain precise assessments of significant differences. See “Comparison with Max and Min” on page 190.

**Note:** Means that are not regarded as the maximum or the minimum by MCB are also the means that are not contained in the selected subset of Gupta (1965) of potential maximums or minimum means.

**Confidence Quantile**

This report gives the quantiles for each level of the categorical variable. These correspond to the specified value of Alpha.

**Comparison with Max and Min**

The report shows $p$-values for one-sided Dunnett tests. For each level other than the best, the $p$-value given is for a test that compares the mean of the sample best level to the mean of each remaining level treated as a control (potentially best) level. The $p$-value for the sample best level is obtained by comparing the mean of the second sample best level to the mean of the sample best level treated as a control.

The report shows three columns.

- **Level** The level of the categorical variable.
- **with Max $p$-Value** For each level of the categorical variable, this column gives a $p$-value for a test that the mean of that level exceeds the maximum mean of the remaining levels. Use the tests in this column to screen out levels whose means are significantly smaller than or equal to the (unknown) largest true mean.
- **with Min $p$-Value** For each level of the categorical variable, this column gives a $p$-value for a test that the mean of that level is smaller than the minimum mean of the remaining levels. Use the tests in this column to screen out levels whose means are significantly greater than or equal to the (unknown) smallest true mean.

**LSD Threshold Matrix**

The first report shown is for the maximum and the second is for the minimum.

For the maximum report, a column shows the row mean minus the column mean minus the LSD. If a value is positive, the row mean is significantly higher than the mean for the column, and the mean for the column is not the maximum.
For the minimum report, a column shows the row mean minus the column mean plus the LSD. If a value is negative, the row mean is significantly less than the mean for the column, and the mean for the column is not the minimum.

**With Control, Dunnett’s**

The With Control, Dunnett’s test compares a set of means against the mean of a control group. The LSDs that it produces are between the Student’s $t$ and Tukey-Kramer LSDs, because they are sized to refrain from an intermediate number of comparisons. For an example of this test, see “Example of the With Control, Dunnett’s Test” on page 216.

In the Dunnett’s report, the $|d|$ quantile appears, and can be used in a manner similar to a Student’s $t$-statistic. The LSD threshold matrix shows the absolute value of the difference minus the LSD. If a value is positive, its mean is more than the LSD apart from the control group mean and is therefore significantly different.

**Each Pair Stepwise, Newman-Keuls**

The Each Pair Stepwise, Newman-Keuls test compares the sample means using an iterative, stepwise procedure. At each iteration, Tukey’s HSD test is used to test the difference between two group means. For an example of this test, see “Example of the Each Pair Stepwise, Newman-Keuls Test” on page 218.

**Caution:** The Newman-Keuls test does not control the family-wise error rate. Use caution when interpreting the results of this procedure.

The following procedure is used for testing $J$ group means:

Define the following:

- $J = \text{number of groups (sorted in ascending order of group means)}$
- $N = \text{number of observations}$
- $d = \text{degrees of freedom, calculated as } N - J$
- $i = \text{index of smallest group mean involved in a comparison}$
- $j = \text{index of largest group mean involved in a comparison}$
- $k = \text{minimum value of } j \text{ in any comparison during the procedure}$

At the beginning of the procedure, set $i = 1$, $j = J$, and $k = 2$.

1. Perform Tukey’s HSD test for groups $i$ and $j$, where the number of groups for finding the appropriate quantile equals $j - i + 1$.
   - If the test is significant, groups $i$ and $j$ are determined to be significantly different. Decrease $j$ by 1.
If this causes \( j \) to be less than \( k \), then increase \( i \) by 1, set \( k = \max(i, j) + 1 \), set \( j = J \), and continue to step 2.

If this causes \( j \) to be greater than or equal to \( k \), then continue to step 2.

- If the test is not significant, groups \( i \) and \( j \) are not determined to be significantly different. Increase \( i \) by 1, set \( k = j + 1 \), set \( j = J \), and continue to step 2.

2. Determine whether the procedure continues or stops based on the value of \( k \).

- If \( k \) is greater than \( i \) and \( k \) is less than or equal to \( J \), repeat step 1.
- If \( k \) is less than or equal to \( i \) or \( k \) is greater than \( J \), stop the procedure. Any remaining untested ranges are deemed not to be significantly different.

The quantile used for Tukey’s HSD is different for each test and is based on the number of group means between the sorted means being tested. In the Newman-Keuls report, the Smallest Quantile Considered (labeled Smallest \( q^* \)) is the smallest studentized range quantile used in the above procedure divided by the square root of 2.

The test results are reported in the Connecting Letters Report.

For more information about the Newman-Keuls test, see Howell (2013).

**Note:** There are no mean circles added to the Comparison Circles graph when you use the Each Pair Stepwise, Newman-Keuls test. This is because each comparison has a different cut-off depending on the number of means between the two means being tested. Therefore, each circle would be a different size.

### Compare Means Options

The Means Comparisons reports contain a red triangle menu with the following options:

- **Difference Matrix**  Shows or hides a table of all differences of means.
- **Confidence Quantile**  Shows or hides the critical value(s) and significance level (\( \alpha \)) used for the means comparison procedure.
- **LSD Threshold Matrix**  (Not available for the Newman-Keuls test.) Shows or hides a matrix of pairwise differences of means minus the least significant difference for those means. A positive value indicates a pair of means that are significantly different.
- **Connecting Letters Report**  (Available only for the Student’s \( t \), Tukey’s HSD, and the Newman-Keuls tests.) Shows or hides the traditional letter-coded report where means that do not share a letter are significantly different.
- **Ordered Differences Report**  (Available only for the Student’s \( t \) and Tukey’s HSD tests.) Shows or hides all pairwise positive-side differences, standard error of the difference, confidence intervals, \( p \)-values, and a plot of the magnitude of the difference with overlaid...
confidence intervals. Confidence intervals that do not fully contain their corresponding difference bar indicate means that are significantly different from each other.

**Detailed Comparisons Report**  (Available only for the Student’s $t$ test.) Shows or hides a detailed report for each comparison. Each section shows the difference between the levels, standard error and confidence intervals, $t$-ratios, $p$-values, and degrees of freedom. A plot illustrating the comparison appears on the right of each report.

## Nonparametric Tests

Nonparametric tests are useful when the usual analysis of variance assumption of normality is not viable. The Nonparametric options provide several methods for testing the hypothesis of equal means or medians across groups. Nonparametric multiple comparison procedures are also available to control the overall error rate for pairwise comparisons. Nonparametric tests use functions of the response ranks, called rank scores. See Hajek (1969) and SAS Institute Inc. (2020a).

**Note:** If you specify a Block variable in the launch window and there are equal counts for each combination of Block and X variable level, the Friedman Rank Test is the only Nonparametric option available. If you specify a Block variable in the launch window and there are unequal counts, none of the Nonparametric options are available.

Note the following:

- For the Wilcoxon, Median, Van der Waerden, and Friedman Rank tests, if the X factor has more than two levels, a chi-square approximation to the one-way test is performed.
- If you specify a Block column, the nonparametric tests (except for the Friedman Rank Test) are conducted on data values that are centered using the block means.

**Wilcoxon Test**  Performs a test based on Wilcoxon rank scores. The Wilcoxon rank scores are the simple ranks of the data. The Wilcoxon test is the most powerful rank test for errors with logistic distributions. If the factor has more than two levels, the Kruskal-Wallis test is performed. For information about the report, see “The Wilcoxon, Median, Van der Waerden, and Friedman Rank Test Reports” on page 194. For an example, see “Example of the Nonparametric Wilcoxon Test” on page 219.

The Wilcoxon test is also called the Mann-Whitney test.

**Median Test**  Performs a test based on Median rank scores. The Median rank scores are either 1 or 0, depending on whether a rank is above or below the median rank. The Median test is the most powerful rank test for errors with double-exponential distributions. For information about the report, see “The Wilcoxon, Median, Van der Waerden, and Friedman Rank Test Reports” on page 194.
**van der Waerden Test**  Performs a test based on Van der Waerden rank scores. The Van der Waerden rank scores are the ranks of the data divided by one plus the number of observations transformed to a normal score by applying the inverse of the normal distribution function. The Van der Waerden test is the most powerful rank test for errors with normal distributions. For information about the report, see “The Wilcoxon, Median, Van der Waerden, and Friedman Rank Test Reports” on page 194.

**Kolmogorov Smirnov Test**  (Available only when the X factor has two levels.) Performs a test based on the empirical distribution function, which tests whether the distribution of the response is the same across the groups. Both an approximate and an exact test are given. For information about the report, see “Kolmogorov-Smirnov Two-Sample Test Report” on page 196.

**Friedman Rank Test**  (Available only when a Block variable is specified in the launch window.) Performs a test based on Friedman Rank scores. The Friedman Rank scores are the ranks of the data within each level of the blocking variable. The parametric version of this test is a repeated measures ANOVA. For information about the report, see “The Wilcoxon, Median, Van der Waerden, and Friedman Rank Test Reports” on page 194.

**Note:** There must be an equal number of observations within each block.

**JMP Exact Test**  Provides options for performing exact versions of the Wilcoxon, Median, van der Waerden, and Kolmogorov-Smirnov tests. These options are available only when the X factor has two levels. Results for both the approximate and the exact test are given. For information about the report, see “2-Sample, Exact Test” on page 195. For an example involving the Wilcoxon Exact Test, see “Example of the Nonparametric Wilcoxon Test” on page 219.

### The Wilcoxon, Median, Van der Waerden, and Friedman Rank Test Reports

For each test, the report shows the descriptive statistics followed by the test results. Test results appear in the 1-Way Test, ChiSquare Approximation report and, if the X variable has exactly two levels, a 2-Sample Test, Normal Approximation report also appears. The descriptive statistics are the following:

- **Level**  The levels of X.
- **Count**  The frequencies of each level.
- **Score Sum**  The sum of the rank score for each level.
- **Expected Score**  The expected score under the null hypothesis that there is no difference among class levels.
Score Mean  The mean rank score for each level.

(Mean-Mean0)/Std0  The standardized score. Mean0 is the mean score expected under the null hypothesis. Std0 is the standard deviation of the score sum expected under the null hypothesis. The null hypothesis is that the group means or medians are in the same location across groups.

2-Sample Test, Normal Approximation

When you have exactly two levels of X, a 2-Sample Test, Normal Approximation report appears. This report gives the following:

S  Gives the sum of the rank scores for the level with the smaller number of observations.

Z  Gives the test statistic for the normal approximation test. See “Two-Sample Normal Approximations” on page 244.

Prob>|Z|  Gives the p-value, based on a standard normal distribution, for the normal approximation test.

1-Way Test, ChiSquare Approximation

This report gives results for a chi-square test for location. See Conover (1999).

ChiSquare  Gives the values of the chi-square test statistic. See “One-Way ChiSquare Approximations” on page 245.

DF  Gives the degrees of freedom for the test.

Prob>ChiSq  Gives the p-value for the test. The p-value is based on a ChiSquare distribution with degrees of freedom equal to the number of levels of X minus 1.

2-Sample, Exact Test

If your data are sparse, skewed, or heavily tied, exact tests might be more suitable than approximations based on asymptotic behavior. When you have exactly two levels of X, JMP Pro computes test statistics for exact tests. Select Nonparametric > Exact Test and select the test of your choice. A 2-Sample: Exact Test report appears. This report gives the following:

S  Gives the sum of the rank scores for the observations in the smaller group. If the two levels of X have the same numbers of observations, then the value of S corresponds to the last level of X in the value ordering.

Prob ≤ S  Gives a one-sided p-value for the test.

Prob ≥ |S-Mean|  Gives a two-sided p-value for the test.
Kolmogorov-Smirnov Two-Sample Test Report

The Kolmogorov-Smirnov test is available only when X has exactly two levels. The report shows descriptive statistics followed by test results. The descriptive statistics are the following:

**Level**  The two levels of X.

**Count**  The frequencies of each level.

**EDF at Maximum**  For a level of X, gives the value of the empirical cumulative distribution function (EDF) for that level at the value of X for which the difference between the two EDFs is a maximum. For the row named Total, gives the value of the pooled EDF (the EDF for the entire data set) at the value of X for which the difference between the two EDFs is a maximum.

**Deviation from Mean at Maximum**  For each level, gives the value obtained by the following steps:

- Compute the difference between the EDF at Maximum for the given level and the EDF at maximum for the pooled data set (Total).
- Multiply this difference by the square root of the number of observations in that level, given as Count.

Kolmogorov-Smirnov Asymptotic Test

This report gives the details for the test.

**KS**  A Kolmogorov-Smirnov statistic computed as follows:

\[ KS = \max_j \left\{ \sqrt{n} \sum_i n_i (F_i(x_j) - F(x_j))^2 \right\} \]

The formula uses the following notation:

- \( x_j \), \( j = 1, \ldots, n \) are the observations
- \( n_i \) is the number of observations in the ith level of X
- \( F \) is the pooled cumulative empirical distribution function
- \( F_i \) is the cumulative empirical distribution function for the ith level of X

This version of the Kolmogorov-Smirnov statistic applies even when there are more than two levels of X. Note, however, that JMP performs the Kolmogorov-Smirnov analysis only when X has only two levels of X.

**KS\(_a\)**  An asymptotic Kolmogorov-Smirnov statistic computed as \( KS \sqrt{n} \), where \( n \) is the total number of observations.
**D=max|F₁-F₂|** The maximum absolute deviation between the EDFs for the two levels. This is the version of the Kolmogorov-Smirnov statistic typically used to compare two samples.

**Prob > D** The p-value for the test. This is the probability that D exceeds the computed value under the null hypothesis of no difference between the levels.

**D⁺ = max(F₁-F₂)** A one-sided test statistic for the alternative hypothesis that the level of the first group exceeds the level of the second group.

**Prob > D⁺** The p-value for the test of D⁺.

**D⁻ = max(F₂-F₁)** A one-sided test statistic for the alternative hypothesis that the level of the second group exceeds the level of the first group

**Prob > D⁻** The p-value for the test of D⁻.

---

**Kolmogorov-Smirnov Exact Test**

For the Kolmogorov-Smirnov exact test, the report gives the same statistics as does the asymptotic test, but the p-values are computed to be exact.

---

**Nonparametric Multiple Comparisons**

This option provides several methods for performing nonparametric multiple comparisons. These tests are based on ranks and, except for the Wilcoxon Each Pair test, control for the overall experimentwise error rate. For more information about these tests, see Dunn (1964) and Hsu (1996). For information about the reports, see “Nonparametric Multiple Comparisons Procedures” on page 197.

---

**Nonparametric Multiple Comparisons Procedures**

**Wilcoxon Each Pair** Performs the Wilcoxon test on each pair. This procedure does not control for the overall alpha level. This is the nonparametric version of the Each Pair, Student’s t option found on the Compare Means menu. See “Wilcoxon Each Pair, Steel-Dwass All Pairs, and Steel with Control” on page 198.

**Steel-Dwass All Pairs** Performs the Steel-Dwass test on each pair. This is the nonparametric version of the All Pairs, Tukey HSD option found on the Compare Means menu. See “Wilcoxon Each Pair, Steel-Dwass All Pairs, and Steel with Control” on page 198.

**Steel With Control** Compares each level to a control level. This is the nonparametric version of the With Control, Dunnett’s option found on the Compare Means menu. See “Wilcoxon Each Pair, Steel-Dwass All Pairs, and Steel with Control” on page 198.
**Dunn All Pairs for Joint Ranks**  Performs a comparison of each pair, similar to the Steel-Dwass All Pairs option. The Dunn method computes ranks for all the data, not just the pair being compared. The reported *p*-value reflects a Bonferroni adjustment. It is the unadjusted *p*-value multiplied by the number of comparisons. If the adjusted *p*-value exceeds 1, it is reported as 1. See “Dunn All Pairs for Joint Ranks and Dunn with Control for Joint Ranks” on page 199.

**Dunn With Control for Joint Ranks**  Compares each level to a control level, similar to the Steel With Control option. The Dunn method computes ranks for all the data, not just the pair being compared. The reported *p*-value reflects a Bonferroni adjustment. It is the unadjusted *p*-value multiplied by the number of comparisons. If the adjusted *p*-value exceeds 1, it is reported as 1. See “Dunn All Pairs for Joint Ranks and Dunn with Control for Joint Ranks” on page 199.

**Wilcoxon Each Pair, Steel-Dwass All Pairs, and Steel with Control**

The reports for these multiple comparison procedures give test results and confidence intervals. For these tests, observations are ranked within the sample obtained by combining only the two levels used in a given comparison.

**q**  The quantile used in computing the confidence intervals.

**Alpha**  The alpha level used in computing the confidence interval. You can change the confidence level by selecting the Set $\alpha$ Level option from the Oneway menu.

**Level**  The first level of the X variable used in the pairwise comparison.

**- Level**  The second level of the X variable used in the pairwise comparison.

**Score Mean Difference**  The mean of the rank score of the observations in the first level (Level) minus the mean of the rank scores of the observations in the second level (-Level), where a continuity correction is applied.

Denote the number of observations in the first level by $n_1$ and the number in the second level by $n_2$. The observations are ranked within the sample consisting of these two levels. Tied ranks are averaged. Denote the sum of the ranks for the first level by $\text{ScoreSum}_1$ and for the second level by $\text{ScoreSum}_2$.

If the difference in mean scores is positive, then the Score Mean Difference is defined as follows:

$$\text{Score Mean Difference} = (\text{ScoreSum}_1 - 0.5)/n_1 - (\text{ScoreSum}_2 + 0.5)/n_2$$

If the difference in mean scores is negative, then the Score Mean Difference is defined as follows:

$$\text{Score Mean Difference} = (\text{ScoreSum}_1 + 0.5)/n_1 - (\text{ScoreSum}_2 -0.5)/n_2$$
**Oneway Analysis**

**Chapter 6**

**Nonparametric Tests Basic Analysis**

**Std Error Dif**  The standard error of the Score Mean Difference.

**Z**  The standardized test statistic, which has an asymptotic standard normal distribution under the null hypothesis of no difference in means.

**p-Value**  The $p$-value for the asymptotic test based on Z.

**Hodges-Lehmann**  The Hodges-Lehmann estimator of the location shift. All paired differences consisting of observations in the first level minus observations in the second level are constructed. The Hodges-Lehmann estimator is the median of these differences. The Difference Plot bar chart shows the size of the Hodges-Lehmann estimate.

**Lower CL**  The lower confidence limit for the Hodges-Lehmann statistic.

**Note:** Not computed if group sample sizes are large enough to cause memory issues.

**Upper CL**  The upper confidence limit for the Hodges-Lehmann statistic.

**Note:** Not computed if group sample sizes are large enough to cause memory issues.

**Dunn All Pairs for Joint Ranks and Dunn with Control for Joint Ranks**

These comparison procedures are based on the rank of an observation in the entire data set. For the Dunn with Control for Joint Ranks tests, you must select a control level.

**Level**  The first level of the X variable used in the pairwise comparison.

**- Level**  The second level of the X variable used in the pairwise comparison.

**Score Mean Difference**  The mean of the rank score of the observations in the first level (Level) minus the mean of the rank scores of the observations in the second level (-Level), where a continuity correction is applied. The ranks are obtained by ranking the observations within the entire sample. Tied ranks are averaged. The continuity correction is described in “Score Mean Difference” on page 198.

**Std Error Dif**  The standard error of the Score Mean Difference.

**Z**  The standardized test statistic, which has an asymptotic standard normal distribution under the null hypothesis of no difference in means.

**p-Value**  The $p$-value for the asymptotic test based on Z.
Unequal Variances

JMP provides four tests for equality of group variances. When the variances across groups are not equal, the usual assumptions for analysis of variance are not satisfied. For example, the ANOVA $F$ test is not valid and an analysis that does not assume equal group variances should be used. The concept behind the first three tests of equal variances is to perform an analysis of variance on a new response variable constructed to measure the spread in each group. The fourth test is Bartlett’s test, which is similar to the likelihood ratio test under normal distributions. The Unequal Variances option is not available when a Block variable is specified in the launch window.

**Note:** Another method to test for unequal variances is ANOMV. See “Analysis of Means Methods” on page 182.

The following Tests for Equal Variances are available:

**O’Brien**  Constructs a dependent variable so that the group means of the new variable equal the group sample variances of the original response. An ANOVA on the O’Brien variable is actually an ANOVA on the group sample variances (O’Brien 1979; Olejnik and Algina 1987).

**Brown-Forsythe**  Shows the $F$ test from an ANOVA where the response is the absolute value of the difference of each observation and the group median (Brown and Forsythe 1974).

**Levene**  Shows the $F$ test from an ANOVA where the response is the absolute value of the difference of each observation and the group mean (Levene 1960). The spread is measured as $z_{ij} = |y_{ij} - \bar{y}_i|$ (as opposed to the SAS default $z_{ij}^2 = (y_{ij} - \bar{y}_i)^2$).

**Bartlett**  Compares the weighted arithmetic average of the sample variances to the weighted geometric average of the sample variances. The geometric average is always less than or equal to the arithmetic average with equality holding only when all sample variances are equal. The more variation there is among the group variances, the more these two averages differ. A function of these two averages is created, which approximates a $\chi^2$-distribution (or, in fact, an $F$ distribution under a certain formulation). Large values correspond to large values of the arithmetic or geometric ratio, and therefore to widely varying group variances. Dividing the Bartlett Chi-square test statistic by the degrees of freedom gives the $F$ value shown in the table. Bartlett’s test is not very robust to violations of the normality assumption (Bartlett and Kendall 1946).

**F Test 2-sided**  (Available only if there are two levels of the X variable.) If there are only two groups tested, then a standard $F$ test for unequal variances is also performed. The $F$ test is the ratio of the larger to the smaller variance estimate. The $p$-value from the $F$ distribution is doubled to make it a two-sided test.
Note: If you have specified a Block column, then the variance tests are performed on data after it has been adjusted for the Block means.

See “Example of the Unequal Variances Option” on page 222.

Tests That the Variances Are Equal Report

The Tests That the Variances Are Equal report shows the differences between group means to the grand mean and to the median, and gives a summary of testing procedures.

If the equal variances test reveals that the group variances are significantly different, use Welch’s test instead of the regular ANOVA test. The Welch statistic is based on the usual ANOVA F test. However, the means are weighted by the reciprocal of the group mean variances (Welch 1951; Brown and Forsythe 1974; Asiribo and Gurland 1990). If there are only two levels, the Welch ANOVA is equivalent to an unequal variance t test.

Description of the Tests That the Variances Are Equal Report

Level Lists the factor levels occurring in the data.

Count Records the frequencies of each level.

Std Dev Records the standard deviations of the response for each factor level. The standard deviations are equal to the means of the O’Brien variable. If a level occurs only once in the data, no standard deviation is calculated.

MeanAbsDif to Mean Records the mean absolute difference of the response and group mean. The mean absolute differences are equal to the group means of the Levene variable.

MeanAbsDif to Median Records the absolute difference of the response and group median. The mean absolute differences are equal to the group means of the Brown-Forsythe variable.

Test Lists the names of the tests performed.

F Ratio Records a calculated F statistic for each test. See “Tests That the Variances Are Equal” on page 242.

DFNum Records the degrees of freedom in the numerator for each test. If a factor has k levels, the numerator has k - 1 degrees of freedom. Levels occurring only once in the data are not used in calculating test statistics for O’Brien, Brown-Forsythe, or Levene. The numerator degrees of freedom in this situation is the number of levels used in calculations minus one.

DFDen Records the degrees of freedom used in the denominator for each test. For O’Brien, Brown-Forsythe, and Levene, a degree of freedom is subtracted for each factor level used.
in calculating the test statistic. If a factor has \( k \) levels, the denominator degrees of freedom is \( n - k \).

**p-Value**  Probability of obtaining an \( F \)-ratio value larger than the one calculated if the variances are equal across all levels.

**Note:** A warning appears if any level of the X variable contains fewer than 5 observations. For more information about the performance of the above tests with small sample sizes, see Brown and Forsythe (1974) and Miller (1972).

### Description of the Welch’s Test Report

- **F Ratio**  Shows the \( F \) test statistic for the equal means test.

- **DFNum**  Records the degrees of freedom in the numerator of the test. If a factor has \( k \) levels, the numerator has \( k - 1 \) degrees of freedom. Levels occurring only once in the data are not used in calculating the Welch ANOVA. The numerator degrees of freedom in this situation is the number of levels used in calculations minus one.

- **DFDen**  Records the degrees of freedom in the denominator of the test. See “Tests That the Variances Are Equal” on page 242.

- **Prob>F**  Probability of obtaining an \( F \) value larger than the one calculated if the means are equal across all levels. Observed significance probabilities of 0.05 or less are considered evidence of unequal means across the levels.

- **t Test**  Shows the relationship between the \( F \) ratio and the \( t \) Test. Calculated as the square root of the \( F \) ratio. Appears only if the X factor has two levels.

### Equivalence Tests

Equivalence tests are useful when you want to detect differences in means that are of practical interest. You must specify a threshold difference for which smaller differences are considered practically equivalent. In other words, if two group means differ by this amount or less, you are willing to consider them equivalent.

See “Example of an Equivalence Test” on page 223.
Equivalence Tests Report

Once you have specified the threshold value and variance assumption, the Equivalence Tests report appears. The full title of the report is Equivalence Tests with Pooled Variance or the Equivalence Tests with Unequal Variances, depending on the specified variance assumption. The specified threshold value implies upper and lower bounds, which are shown at the top of the report. The top of the report also contains the $\alpha$ level of the equivalence tests. The report consists of a table that contains the equivalence tests and a scatterplot that displays them. The equivalence tests and confidence intervals are based on Student’s $t$ critical values.

**Tip:** To change the $\alpha$ level of the equivalence tests, use the **Set $\alpha$ Level** option in the Oneway Analysis red triangle menu before you select the Equivalence Tests option.

The red triangle menu next to Equivalence Tests with Pooled Variance or Equivalence Tests with Unequal Variances contains the following options:

- **Equivalent TOST Tests** Shows or hides the Equivalence TOST Tests report.
- **Equivalent Tests Scatterplot** Shows or hides the Equivalence Tests Scatterplot report.
- **Equivalent Tests Pairwise Comparisons** Shows or hides the Practical Equivalence reports for all pairwise comparisons.
- **Remove** Removes the Equivalence Tests report from the Oneway Analysis report window.

**Equivalent TOST Tests**

The Two One-Sided Tests (TOST) method is used to test for a practical difference between the means (Schuirmann 1987). Two one-sided $t$ tests using the specified variance assumption are constructed for the null hypotheses that the true difference exceeds the threshold values. If both tests reject, the difference in the means does not statistically exceed either threshold value. Therefore, the groups are considered practically equivalent. If only one or neither test rejects, then the groups might not be practically equivalent.

For each comparison, the Equivalence TOST Tests report gives the following information:

- **Difference** Estimated difference in the means.
- **Lower Bound $t$ Ratio, Upper Bound $t$ Ratio** Lower and upper bound $t$ ratios for the two one-sided pooled-variance significance tests.
- **Lower Bound $p$-Value, Upper Bound $p$-Value** $p$-values corresponding to the lower and upper bound $t$ ratios.
- **Maximum $p$-Value** Maximum of the lower and upper bound $p$-values.
- **Lower and Upper** Limits for a $1-2\alpha$ confidence interval for the difference in the means.
Equivalence Tests Scatterplot

Using colors, this scatterplot indicates which means are practically equivalent and which are not practically equivalent as determined by the equivalence test. This plot is sometimes called a diffogram or a mean-mean scatterplot.

The plot shows a solid reference line on the diagonal as well as a shaded reference band. The width of the band is twice the practical difference. The coordinates of the point on the line segment are the means for the corresponding groups. There is an implied third axis on the diagonal where each line segment corresponds to a $1 - 2\alpha$ confidence interval for a pairwise comparison. Hover over one of these points to show a tooltip that indicates the groups being compared and the estimated difference. When a line segment is entirely contained within the diagonal band, it follows that the means are practically equivalent.

The Equivalence Tests Scatterplot has the following option:

Show Reference Lines  Displays reference lines for the points on the scatterplot. This is not recommended if there are many points in the scatterplot. If there are many points, it is better to hover over the points to view the labels.

Robust

The Robust option provides two methods to reduce the influence of outliers or extreme data points in your data set: Robust Fit and Cauchy Fit. The Robust options are not available when a Block variable is specified in the launch window.

Robust Fit

The Robust Fit option reduces the influence of outliers in the response variable. The Huber M-estimation method is used. Huber M-estimation finds parameter estimates that minimize the Huber loss function:

$$l(\varepsilon) = \sum_i \rho(e_i)$$

where

$$\rho(e) = \begin{cases} 
\frac{1}{2} e^2 & \text{if } |e| < k \\
ke^2 - \frac{1}{2}k^2 & \text{if } |e| \geq k
\end{cases}$$

$e_i$ refers to the residuals.
The Huber loss function penalizes outliers and increases as a quadratic for small errors and linearly for large errors. For more information about robust fitting, see Huber (1973) and Huber and Ronchetti (2009). See “Example of the Robust Fit Option” on page 225.

**Cauchy Fit**

The Cauchy fit option assumes that the errors have a Cauchy distribution. A Cauchy distribution has fatter tails than the normal distribution, resulting in a reduced emphasis on outliers. This option can be useful if you have a large proportion of outliers in your data. However, if your data are close to normal with only a few outliers, this option can lead to incorrect inferences. The Cauchy option estimates parameters using maximum likelihood and a Cauchy link function.

**Power**

The **Power** option calculates statistical power and other details about a given hypothesis test. See “Example of the Power Option” on page 226. For statistical details, see “Power” on page 241.

- **LSV** (the Least Significant Value) is the value of some parameter or function of parameters that would produce a certain $p$-value alpha. Said another way, you want to know how small an effect would be declared significant at some $p$-value alpha. The LSV provides a measuring stick for significance on the scale of the parameter, rather than on a probability scale. It shows how sensitive the design and data are.

- **LSN** (the Least Significant Number) is the total number of observations that would produce a specified $p$-value alpha given that the data has the same form. The LSN is defined as the number of observations needed to reduce the variance of the estimates enough to achieve a significant result with the given values of alpha, sigma, and delta (the significance level, the standard deviation of the error, and the effect size). If you need more data to achieve significance, the LSN helps tell you how many more. The LSN is the total number of observations that yields approximately 50% power.

- **Power** is the probability of getting significance ($p$-value < alpha) when a real difference exists between groups. It is a function of the sample size, the effect size, the standard deviation of the error, and the significance level. The power tells you how likely your experiment is to detect a difference (effect size), at a given alpha level.

**Note:** When there are only two groups in a one-way layout, the LSV computed by the power facility is the same as the least significant difference (LSD) shown in the multiple-comparison tables.
Power Details Window and Reports

The Power Details window and reports are the same as those in the general fitting platform launched by the Fit Model platform. For more information about power calculation, see *Fitting Linear Models*.

For each of four columns Alpha, Sigma, Delta, and Number, fill in a single value, two values, or the start, stop, and increment for a sequence of values (Figure 6.32). Power calculations are performed on all possible combinations of the values that you specify.

**Alpha** \( (\alpha) \) Significance level, between 0 and 1 (usually 0.05, 0.01, or 0.10). Initially, a value of 0.05 shows.

**Sigma** \( (\sigma) \) Standard error of the residual error in the model. Initially, RMSE, the estimate from the square root of the mean square error is supplied here.

**Delta** \( (\delta) \) Raw effect size. For more information about effect size computations, see *Fitting Linear Models*. The first position is initially set to the square root of the sums of squares for the hypothesis divided by \( n \) (that is, \( \delta = \sqrt{SS/n} \)).

**Number** \( (n) \) Total sample size across all groups. Initially, the actual sample size is put in the first position.

**Solve for Power** Solves for the power (the probability of a significant result) as a function of all four values: \(\alpha, \sigma, \delta, \) and \(n\).

**Solve for Least Significant Number** Solves for the number of observations needed to achieve approximately 50% power given \(\alpha, \sigma, \) and \(\delta\).

**Solve for Least Significant Value** Solves for the value of the parameter or linear test that produces a \(p\)-value of \(\alpha\). This is a function of \(\alpha, \sigma, n, \) and the standard error of the estimate. This feature is available only when the X factor has two levels and is usually used for individual parameters.

**Adjusted Power and Confidence Interval** When you look at power retrospectively, you use estimates of the standard error and the test parameters.

- Adjusted power is the power calculated from a more unbiased estimate of the non-centrality parameter.
- The confidence interval for the adjusted power is based on the confidence interval for the non-centrality estimate.

Adjusted power and confidence limits are computed only for the original Delta, because that is where the random variation is.
Normal Quantile Plot

You can create two types of normal quantile plots:

- **Plot Actual by Quantile** creates a plot of the response values versus the normal quantile values. The quantiles are computed and plotted separately for each level of the X variable.
- **Plot Quantile by Actual** creates a plot of the normal quantile values versus the response values. The quantiles are computed and plotted separately for each level of the X variable.

The **Line of Fit** option shows or hides the lines of fit on the quantile plots. The **Normal Quantile Label** option shows or hides labels inside the right vertical axis of the Normal Quantile Plot and inside the top axis of the Actual by Quantile plot. The labels represent the normal quantile scale.

The Normal Quantile Plot options are not available when a Block variable is specified in the launch window.

See “Example of a Normal Quantile Plot” on page 228.

CDF Plot

The CDF plot shows the cumulative distribution function for all of the groups in the Oneway report. CDF plots are useful if you want to compare the distributions of the response across levels of the X factor. The CDF Plot option is not available when a Block variable is specified in the launch window. See “Example of a CDF Plot” on page 229.

Densities

The **Densities** options provide several ways to visually compare the distribution and composition of the response across the levels of the X factor. There are three density options:

- **Compare Densities** shows a smooth curve estimating the density of each group. The smooth curve is the density estimate for each group.
- **Composition of Densities** shows the summed densities, weighted by each group’s counts. At each X value, the Composition of Densities plot shows how each group contributes to the total.
- **Proportion of Densities** shows the contribution of the group as a proportion of the total at each X level.

The Densities options are not available when a Block variable is specified in the launch window.
See “Example of the Densities Options” on page 230.

Matching Column

Use the Matching Column option to specify a matching (ID) variable for a matching model analysis. The Matching Column option addresses the case when the data in a one-way analysis come from matched (paired) data. Matched data can occur when observations in different groups come from the same participant. The Matching Column option is not available when a Block variable is specified in the launch window. See “Example of the Matching Column Option” on page 231.

Note: A special case of matching leads to the paired $t$ test. The Matched Pairs platform handles this type of data, but the data must be organized with the pairs in different columns, not in different rows.

The Matching Column option performs two primary actions:

- It fits an additive model (using an iterative proportional fitting algorithm) that includes both the grouping variable (the X variable in the Fit Y by X analysis) and the matching variable that you select. The iterative proportional fitting algorithm makes a difference if there are hundreds of participants, because the equivalent linear model would be very slow and would require huge memory resources.
- It draws lines between the points that match across the groups. If there are multiple observations with the same matching ID value, lines are drawn from the mean of the group of observations.

The Matching Column option automatically activates the Matching Lines option connecting the matching points. To turn the lines off, select Display Options > Matching Lines.

The Matching Fit report shows the effects with $F$ tests. These are equivalent to the tests that you get with the Fit Model platform if you run two models, one with the interaction term and one without. If there are only two levels, then the $F$ test is equivalent to the paired $t$ test.

Note: For more information about the Fit Model platform, see Fitting Linear Models.
Additional Examples of the Oneway Platform

- “Example of an Analysis of Means Chart”
- “Example of an Analysis of Means for Variances Chart”
- “Example of the Each Pair, Student’s t Test”
- “Example of the All Pairs, Tukey HSD Test”
- “Example of the With Best, Hsu MCB Test”
- “Example of the With Control, Dunnett’s Test”
- “Example of the Each Pair Stepwise, Newman-Keuls Test”
- “Example Contrasting Four Compare Means Tests”
- “Example of the Nonparametric Wilcoxon Test”
- “Example of the Unequal Variances Option”
- “Example of an Equivalence Test”
- “Example of the Robust Fit Option”
- “Example of the Power Option”
- “Example of a Normal Quantile Plot”
- “Example of a CDF Plot”
- “Example of the Densities Options”
- “Example of the Matching Column Option”
- “Example of Stacking Data for a Oneway Analysis”

Example of an Analysis of Means Chart

1. Select Help > Sample Data Library and open Analgesics.jmp.
2. Select Analyze > Fit Y by X.
4. Select drug and click $X$, Factor.
5. Click OK.
6. Click the Analysis of Means red triangle and select Analysis of Means Methods > ANOM.
Figure 6.13 Example of Analysis of Means Chart

For the example, the means for drug A and C are statistically different from the overall mean. The drug A mean is lower and the drug C mean is higher. Note the decision limits for the drug types are not the same, due to different sample sizes.

Example of an Analysis of Means for Variances Chart

Use ANOMV to test if the variability is significantly different between brands of springs. Four different brands of springs were tested to see what weight is required to extend a spring 0.10 inches. Six springs of each brand were tested. The data was checked for normality, since the ANOMV test is not robust to non-normality. Examine the brands to determine whether the variability is significantly different between brands.

1. Select Help > Sample Data Library and open Spring Data.jmp.
2. Select Analyze > Fit Y by X.
3. Select Weight and click Y, Response.
4. Select Brand and click X, Factor.
5. Click OK.
6. Click the red triangle next to Oneway Analysis of Weight By Brand and select Analysis of Means Methods > ANOM for Variances.
7. Click the red triangle next to Analysis of Means for Variances and select Show Summary Report.
Note that the standard deviation for Brand 2 exceeds the lower decision limit. Therefore, Brand 2 has significantly lower variance than the other brands.

Example of the Each Pair, Student’s t Test

This example illustrates the use of all possible t tests.

1. Select Help > Sample Data Library and open Big Class.jmp.
2. Select Analyze > Fit Y by X.
3. Select weight and click Y, Response.
4. Select age and click X, Factor.
5. Click OK.
6. Click the red triangle next to Oneway Analysis of weight By age and select Compare Means > Each Pair, Student’s t.
The means comparison method can be thought of as seeing if the actual difference in the means is greater than the difference that would be significant. This difference is called the LSD (least significant difference). The LSD term is used for Student’s $t$ intervals and in context with intervals for other tests. In the comparison circles graph, the distance between the circles’ centers represent the actual difference. The LSD is what the distance would be if the circles intersected at right angles.
**Figure 6.16** Example of Means Comparisons Report for Each Pair, Student’s $t$

In Figure 6.16, the LSD threshold table shows the difference between the absolute difference in the means and the LSD (least significant difference). If the values are positive, the difference in the two means is larger than the LSD, and the two groups are significantly different.

**Example of the All Pairs, Tukey HSD Test**

1. Select **Help > Sample Data Library** and open Big Class.jmp.
2. Select **Analyze > Fit Y by X**.
3. Select weight and click **Y, Response**.
4. Select age and click **X, Factor**.
5. Click **OK**.
6. Click the red triangle next to Oneway Analysis of weight By age and select **Compare Means > All Pairs, Tukey HSD**.
Figure 6.17  Example of All Pairs, Tukey HSD Comparison Circles

Figure 6.18  Example of Means Comparisons Report for All Pairs, Tukey HSD
In Figure 6.18, the Tukey-Kramer HSD Threshold matrix shows the actual absolute difference in the means minus the HSD. This value represents the difference that would be significant. Pairs with a positive value are significantly different. The $q^*$ (appearing above the HSD Threshold Matrix table) is the quantile that is used to scale the HSDs. It has a computational role comparable to a Student’s $t$.

**Example of the With Best, Hsu MCB Test**

1. Select **Help > Sample Data Library** and open Big Class.jmp.
2. Select **Analyze > Fit Y by X**.
3. Select weight and click **Y, Response**.
4. Select age and click **X, Factor**.
5. Click **OK**.
6. Click the red triangle next to Oneway Analysis of weight By age and select **Compare Means > With Best, Hsu MCB**.

**Figure 6.19** Examples of With Best, Hsu MCB Comparison Circles
Figure 6.20  Example of Means Comparisons Report for With Best, Hsu MCB

The Comparison with Max and Min report compares the mean of each level to the maximum and the minimum of the means of the remaining levels. For example, the mean for age 15 differs significantly from the maximum of the means of the remaining levels. The mean for age 17 differs significantly from the minimum of the means of the remaining levels. The maximum mean could occur for age 16 or age 17, because neither mean differs significantly from the maximum mean. By the same reasoning, the minimum mean could correspond to any of the ages other than age 17.

Example of the With Control, Dunnett’s Test

1. Select Help > Sample Data Library and open Big Class.jmp.
2. Select Analyze > Fit Y by X.
3. Select weight and click Y, Response.
4. Select age and click **X, Factor**.

5. Click **OK**.

6. Click the red triangle next to Oneway Analysis of weight By age and select **Compare Means > With Control, Dunnett’s**.

7. Select the group to use as the control group. In this example, select age 12.

Alternatively, click a row to highlight it in the scatterplot before selecting the **Compare Means > With Control, Dunnett’s** option. The test uses the selected row as the control group.

8. Click **OK**.

**Figure 6.21** Example of With Control, Dunnett’s Comparison Circles

Using the comparison circles, you can conclude that level 17 is the only level that is significantly different from the control level of 12.
Example of the Each Pair Stepwise, Newman-Keuls Test

1. Select Help > Sample Data Library and open Big Class.jmp.
2. Select Analyze > Fit Y by X.
3. Select weight and click Y, Response.
4. Select age and click X, Factor.
5. Click OK.
6. Click the red triangle next to Oneway Analysis of weight By age and select Compare Means > Each Pair Stepwise, Newman-Keuls.

Figure 6.22 Example of Means Comparisons Report for Each Pair Stepwise, Newman-Keuls

The Connecting Letters Report shows that Level 17 is significantly different from all other levels except 16 and 15.

Example Contrasting Four Compare Means Tests

1. Select Help > Sample Data Library and open Big Class.jmp.
2. Select Analyze > Fit Y by X.
3. Select weight and click Y, Response.
4. Select age and click X, Factor.
5. Click OK.
6. Click the red triangle next to Oneway Analysis of weight By age and select each one of the Compare Means options. For the With Control, Dunnett’s option, select age 17 as the control group.
The four methods all test differences between group means. Each test is used for a specific hypothesis and different findings can occur.

**Figure 6.23** Comparison Circles for Four Multiple Comparison Tests

In Figure 6.23, age group 17 is highlighted. The other control circles are colored in relation to age group 17. Notice that for the Student’s t and Hsu methods, age group 15 (the third circle from the top) is gray. This indicates that it is significantly different from age group 17. However, for the Tukey and Dunnett methods, age group 15 is red, which indicates that it is not significantly different from age group 17.

**Example of the Nonparametric Wilcoxon Test**

Use a Wilcoxon test to determine if the mean profit earned by companies differs by type of company. In Companies.jmp, the data consist of various metrics on two types of companies, Pharmaceutical (12 companies) and Computer (20 companies).

1. Select **Help > Sample Data Library** and open Companies.jmp.
2. Select **Analyze > Fit Y by X.**
3. Select **Profits ($M)** and click **Y, Response.**
4. Select **Type** and click **X, Factor.**
5. Click **OK.**
6. Click the red triangle next to Oneway Analysis of Profits ($M) By Type and select **Display Options > Box Plots.**
The box plots suggest that the distributions are not normal or even symmetric. There is a very large value for the company in row 32 that might affect parametric tests.

7. Click the red triangle next to Oneway Analysis of Profits ($M) By Type and select \textit{Means/ANOVA/Pooled t}.

The $F$ test shows no significance because the $p$-value is large ($p = 0.1163$). This might be due to the large value in row 32 and the possible violation of the normality assumption.
8. Click the red triangle next to Oneway Analysis of Profits ($M) By Type and select **t Test**.

**Figure 6.26 t Test Results**

The Prob > |t| for a two-sided test is 0.0671. The t test does not assume equal variances, but the unequal variances t test is also a parametric test.

9. Click the red triangle next to Oneway Analysis of Profits ($M) By Type and select **Nonparametric > Wilcoxon Test**.

**Figure 6.27 Wilcoxon Test Results**

The Wilcoxon test is a nonparametric test. It is based on ranks, so it is resistant to outliers. Also, it does not require normality.

Both the normal and the chi-square approximations for the Wilcoxon test statistic indicate significance at a p-value of 0.0010. You conclude that there is a significant difference in the location of the distributions, and conclude that mean profit differs based on company type.

The normal and chi-square tests are based on the asymptotic distributions of the test statistics. If you have JMP Pro, you can conduct an exact test.

10. Click the red triangle next to Oneway Analysis of Profits ($M) By Type and select **Nonparametric > Exact Test > Wilcoxon Exact Test**.
The observed value of the test statistic is $S = 283$. This is the sum of the ranks for the level of Type with the smaller sample size (pharmaceuticals). The probability of observing an absolute difference from the mean midrank that exceeds the absolute value of $S$ minus the mean of the midranks is 0.0005. This is a two-sided test for a difference in location and supports rejecting the hypothesis that profits do not differ by type of company.

In this example, the nonparametric tests are more appropriate than the normality-based ANOVA test and the unequal variances $t$ test. The nonparametric tests are resistant to the large value in row 32 and do not require the assumption of normality.

**Example of the Unequal Variances Option**

In this example, suppose you want to test whether two groups (males and females) have equal variance.

1. Select **Help > Sample Data Library** and open Big Class.jmp.
2. Select **Analyze > Fit Y by X**.
4. Select sex and click X, Factor.
5. Click OK.
6. Click the red triangle next to Oneway Analysis of height By sex and select **Unequal Variances**.
Since the \( p \)-value from the 2-sided \( F \) Test is large, you cannot conclude that the variances are unequal.

**Example of an Equivalence Test**

In this example, you investigate whether the difference in height between males and females is less than 6 inches.

1. Select Help > Sample Data Library and open Big Class.jmp.
2. Select Analyze > Fit Y by X.
4. Select sex and click **X, Factor**.
5. Click **OK**.
6. Click the red triangle Oneway Analysis of height By sex and select **Equivalence Tests**.
7. Type 6 as the difference considered practically zero.
8. Click **OK**.

**Figure 6.30** Example of an Equivalence Test

Using two one-sided tests, you can see that the $p$-value is small for both. Therefore, you can conclude that the difference in population means is located somewhere between -6 and 6. For your purposes, you can declare the means to be practically equivalent.
Example of the Robust Fit Option

Use a Robust fit in this example where one of three groups contains outliers. The data in the Drug Toxicity.jmp sample data table shows the toxicity levels for three different formulations of a drug.

1. Select Help > Sample Data Library and open Drug Toxicity.jmp.
2. Select Analyze > Fit Y by X.
4. Select Formulation and click X, Factor.
5. Click OK.
6. Click the red triangle next to Oneway Analysis of Toxicity By Formulation and select Means/Anova.
7. Click the red triangle next to Oneway Analysis of Toxicity By Formulation and select Robust > Robust Fit.
If you look at the standard Analysis of Variance report, you might wrongly conclude that there is a difference between the three formulations, since the $p$-value is 0.0319. However, when you look at the Robust Fit report, you would not conclude that the three formulations are significantly different, because the $p$-value there is 0.21755. It appears that the toxicity for a few of the observations is unusually high, creating the undue influence on the data.

**Example of the Power Option**

1. Select **Help > Sample Data Library** and open Typing Data.jmp.
2. Select **Analyze > Fit Y by X**.
4. Select brand and click X, Factor.
5. Click OK.
6. Click the red triangle next to Oneway Analysis of speed By brand and select Power.
7. Within the From row, type 2 for Delta (the third box) and type 11 for Number.
8. Within the To row, type 6 for Delta, and type 17 in the Number box.
9. Within the By row, type 2 for both Delta and Number.
10. Select the Solve for Power check box.

Figure 6.32 Example of the Power Details Window

11. Click Done.

Note: The Done button remains dimmed until all of the necessary options are applied.

Power is computed for each combination of Delta and Number, and appears in the Power report.

To plot the Power values:
12. Click the Power Details red triangle and select Power Plot.
13. You might need to click and drag vertically on the Power axis to see all of the data in the plot.

Power is plotted for each combination of Delta and Number. As you might expect, the power rises for larger Number (sample sizes) values and for larger Delta values (difference in means).

**Example of a Normal Quantile Plot**

1. Select Help > Sample Data Library and open Big Class.jmp.
2. Select Analyze > Fit Y by X.
4. Select sex and click X, Factor.
5. Click OK.
6. Click the red triangle next to Oneway Analysis of height By sex and select Normal Quantile Plot > Plot Actual by Quantile.
Figure 6.34  Example of a Normal Quantile Plot

![Oneway Analysis of height By sex](image)

Note the following:

- The Line of Fit appears by default.
- The data points track very closely to the line of fit, indicating a normal distribution.

Example of a CDF Plot

1. Select Help > Sample Data Library and open Analgesics.jmp.
2. Select Analyze > Fit Y by X.
4. Select drug and click X, Factor.
5. Click OK.
6. Click the red triangle next to Oneway Analysis of pain By drug and select CDF Plot.
The levels of the X variables in the initial Oneway analysis appear in the CDF plot as different curves. The horizontal axis of the CDF plot uses the y value in the initial Oneway analysis.

**Example of the Densities Options**

1. Select Help > Sample Data Library and open Big Class.jmp.
2. Select Analyze > Fit Y by X.
4. Select sex and click X, Factor.
5. Click OK.
6. Click the red triangle next to Oneway Analysis of height By sex and select all three options: Densities > Compare Densities, Densities > Composition of Densities, and Densities > Proportion of Densities.
Example of the Matching Column Option

This example uses the Matching.jmp sample data table, which contains data on six animals and the miles that they travel during different seasons.

1. Select Help > Sample Data Library and open Matching.jmp.
2. Select Analyze > Fit Y by X.
3. Select miles and click Y, Response.
4. Select season and click X, Factor.
5. Click OK.
6. Click the red triangle next to Oneway Analysis of miles By season and select Matching Column.
7. Select subject as the matching column.
8. Click **OK**.

**Figure 6.37** Example of the Matching Column Report

The plot graphs the miles traveled by season, with subject as the matching variable. The labels next to the first measurement for each subject on the graph are determined by the species and subject variables.

The Matching Fit report shows the season and subject effects with $F$ tests. These are equivalent to the tests that you get with the Fit Model platform if you run two models, one with the interaction term and one without. If there are only two levels, then the $F$ test is equivalent to the paired $t$ test.

**Note:** For more information about the Fit Model platform, see *Fitting Linear Models.*
Example of Stacking Data for a Oneway Analysis

When your data are in a format other than a JMP data table, sometimes they are arranged so that a row contains information for multiple observations. To analyze the data in JMP, you must import the data and restructure it so that each row of the JMP data table contains information for a single observation. For example, suppose that your data are in a spreadsheet. The data for parts produced on three production lines are arranged in three sets of columns. In your JMP data table, you need to stack the data from the three production lines into a single set of columns so that each row represents the data for a single part.

Description and Goals

This example uses the file Fill Weights.xlsx, which contains the weights of cereal boxes randomly sampled from three different production lines. Figure 6.38 shows the format of the data.

- The ID columns contain an identifier for each cereal box that was measured.
- The Line columns contain the weights (in ounces) for boxes sampled from the corresponding production line.

![Data Format](image)

The target fill weight for the boxes is 12.5 ounces. Although you are interested in whether the three production lines are meeting the target, initially you want to see whether the three lines are achieving the same mean fill rate. You can use Oneway to test for differences among the mean fill weights.

To use the Oneway platform, you need to do the following:

1. Import the data into JMP. See “Import the Data” on page 234.
2. Reshape the data so that each row in the JMP data table reflects only a single observation. Reshaping the data requires that you stack the cereal box IDs, the line identifiers, and the weights into columns. See “Stack the Data” on page 235.
Import the Data

This example illustrates two ways to import data from Microsoft Excel into JMP. Select one method or explore both:

- Use the File > Open option to import data from a Microsoft Excel file using the Excel Import Wizard. See “Import the Data Using the Excel Import Wizard” on page 234. This method is convenient for any Excel file.
- Copy and paste data from Microsoft Excel into a new JMP data table. See “Copy and Paste the Data from Excel” on page 235. You can use this method with small data files.

For more information about how to import data from Microsoft Excel, see Using JMP.

Import the Data Using the Excel Import Wizard

1. Select Help > Sample Data Library and open Fill Weights.xlsx located in the Samples/Import Data folder.
   The file opens in the Excel Import Wizard.
2. Type 3 next to Column headers start on row.
   In the Excel file, row 1 contains information about the table and row 2 is blank. The column header information starts on row 3.
3. Type 2 for Number of rows with column headers.
   In the Excel file, rows 3 and 4 both contain column header information.
4. Click Import.

Figure 6.39 JMP Table Created Using Excel Import Wizard

<table>
<thead>
<tr>
<th></th>
<th></th>
<th></th>
<th></th>
<th></th>
<th></th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>215</td>
<td>12.42</td>
<td>705</td>
<td>13.63</td>
<td>254</td>
</tr>
<tr>
<td>2</td>
<td>287</td>
<td>12.49</td>
<td>670</td>
<td>12.56</td>
<td>282</td>
</tr>
<tr>
<td>3</td>
<td>361</td>
<td>12.80</td>
<td>715</td>
<td>12.87</td>
<td>938</td>
</tr>
<tr>
<td>4</td>
<td></td>
<td></td>
<td>683</td>
<td>13.09</td>
<td>597</td>
</tr>
<tr>
<td>5</td>
<td></td>
<td></td>
<td>514</td>
<td>13.31</td>
<td>179</td>
</tr>
<tr>
<td>6</td>
<td></td>
<td></td>
<td>517</td>
<td>12.64</td>
<td></td>
</tr>
<tr>
<td>7</td>
<td></td>
<td></td>
<td>946</td>
<td>12.75</td>
<td></td>
</tr>
</tbody>
</table>

The data are placed in seven rows and multiple IDs appear in each row. For each of the three lines, there are an ID and Weight column, giving a total of six columns.

Notice that the “Weights” part of the ID column name is unnecessary and misleading. You could rename the columns now, but it will be more efficient to rename the columns after you stack the data.

5. Proceed to “Stack the Data” on page 235.
Copy and Paste the Data from Excel

1. Open Fill Weights.xlsx in Microsoft Excel.
2. Select the data inside the table but exclude the unnecessary “Weights” heading.
3. Right-click and select Copy.
4. In JMP, select File > New > Data Table.
5. Select Edit > Paste with Column Names.

   The Edit > Paste with Column Names option is used when your column names are included in the selection on the clipboard.

Figure 6.40 JMP Table Created Using Paste with Column Names

<table>
<thead>
<tr>
<th></th>
<th>ID</th>
<th>Line A</th>
<th>ID 2</th>
<th>Line B</th>
<th>ID 3</th>
<th>Line C</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>215</td>
<td>12.42</td>
<td>705</td>
<td>13.63</td>
<td>254</td>
<td>11.73</td>
</tr>
<tr>
<td>2</td>
<td>287</td>
<td>12.49</td>
<td>670</td>
<td>12.56</td>
<td>282</td>
<td>11.40</td>
</tr>
<tr>
<td>3</td>
<td>381</td>
<td>12.60</td>
<td>715</td>
<td>12.87</td>
<td>938</td>
<td>12.78</td>
</tr>
<tr>
<td>4</td>
<td>•</td>
<td>•</td>
<td>683</td>
<td>13.09</td>
<td>597</td>
<td>12.19</td>
</tr>
<tr>
<td>5</td>
<td>•</td>
<td>•</td>
<td>514</td>
<td>13.31</td>
<td>179</td>
<td>12.25</td>
</tr>
<tr>
<td>6</td>
<td>•</td>
<td>•</td>
<td>517</td>
<td>12.64</td>
<td>•</td>
<td>•</td>
</tr>
<tr>
<td>7</td>
<td>•</td>
<td>•</td>
<td>946</td>
<td>12.75</td>
<td>•</td>
<td>•</td>
</tr>
</tbody>
</table>

6. Proceed to “Stack the Data” on page 235.

Stack the Data

Use the Stack option to place one observation in each row of a new data table. For more information about the Stack option, see Using JMP.

1. In the JMP data table, select Tables > Stack.
2. Select all six columns and click Stack Columns.
3. Select Multiple Series Stack.

   You are stacking two series, ID and Line, so you do not change the Number of Series, which is set to 2 by default. The columns that contain the series are not contiguous. They alternate (ID, Line A, ID, Line B, ID, Line C). For this reason, you do not check Contiguous.

4. Deselect Stack By Row.
5. Select Eliminate Missing Rows.
6. Enter Stacked next to Output table name.
7. Click OK.

   In the new data table, Data and Data 2 are columns containing the ID and Weight data.
8. Right-click the Label column heading and select Delete Columns.
The entries in the Label column were the column headings for the box IDs in the imported data table. These entries are not needed.

9. Rename each column by double-clicking on the column header:
   - Data to ID
   - Label 2 to Line
   - Data 2 to Weight

10. In the Columns panel, click the icon to the left of ID and select Nominal.
    Although ID is given as a number, it is an identifier and should be treated as nominal when modeling. This is not an issue in this example, but it is good practice to assign the appropriate modeling type to a column.

11. (Applies only if you imported the data from Excel using File > Open.) Do the following:
    1. Click the Line column header to select the column and select Cols > Recode.
    2. Click New Column and select In Place.
    3. Change the values in the New Values column to match those in Figure 6.41 below.

**Figure 6.41** Recode Column Values

4. Click Recode.

Your new data table is now properly structured for JMP analysis. Each row contains data for a single cereal box. The first column gives the box ID, the second gives the production line, and the third gives the weight of the box (Figure 6.42).
Conduct the Oneway Analysis

This part of the example contains the following tasks:

- Conduct a Oneway Analysis of Variance to test for differences in the mean fill weights among the three production lines.
- Obtain Comparison Circles to explore which lines might differ.
- Label points by ID in case you want to reweigh or further examine their boxes.

Before beginning, verify that you are using the Stacked data table.

1. Select Analyze > Fit Y by X.
2. Select Weight and click Y, Response.
3. Select Line and click X, Factor.
4. Click OK.
5. Click the red triangle next to Oneway Analysis of Weight By Line and select Means/Anova.
   
   The mean diamonds in the plot show 95% confidence intervals for the production line means. The points that fall outside the mean diamonds might seem like outliers. However, they are not. To see this, add box plots to the plot.

6. Click the red triangle next to Oneway Analysis of Weight By Line and select Display Options > Box Plots.
   
   All points fall within the box plots boundaries. Therefore, they are not outliers.

7. From the data table, in the Columns panel, right-click ID and select Label/Unlabel.
8. In the plot, hover over the points to see their ID values, as well as their Line and Weight data (Figure 6.43).

9. Click the red triangle next to Oneway Analysis of Weight By Line and select **Compare Means > All Pairs, Tukey HSD**.

   Comparison circles appear in a panel to the right of the plot.

10. Click the bottom comparison circle.

**Figure 6.43** Oneway Analysis of Weight by Line

In the Analysis of Variance report, the $p$-value of 0.0102 provides evidence that the means are not all equal. In the plot, the comparison circle for Line C is selected and appears red. Since the circle for Line B appears as thick gray, the mean for Line C differs from the mean for Line B at the 0.05 significance level. The means for Lines A and B do not show a statistically significant difference.
The mean diamonds shown in the plot span 95% confidence intervals for the means. The numeric bounds for the 95% confidence intervals are given in the Means for Oneway ANOVA report. Both of these indicate that the confidence intervals for Lines B and C do not contain the target fill weight of 12.5: Line B seems to overfill and Line C seems to underfill. For these two production lines, the underlying causes that result in off-target fill weights must be addressed.

### Statistical Details for the Oneway Platform

- “Comparison Circles”
- “Power”
- “Summary of Fit Report”
- “Tests That the Variances Are Equal”
- “Nonparametric Test Statistics”

### Comparison Circles

Comparison circles are a graphical representation of the least significant difference (LSD) in a multiple comparison test. This least significant difference is a Student’s $t$-statistic multiplied by the standard error of the difference of the two means and is defined as follows:

$$
LSD = t_{\alpha/2} \cdot \text{std}(\hat{\mu}_1 - \hat{\mu}_2)
$$

The standard error of the difference of two independent means is calculated from the following relationship:

$$
[\text{std}(\hat{\mu}_1 - \hat{\mu}_2)]^2 = [\text{std}(\hat{\mu}_1)]^2 + [\text{std}(\hat{\mu}_2)]^2
$$

When the means are uncorrelated, these quantities have the following relationship:

$$
LSD^2 = [t_{\alpha/2} \cdot \text{std}(\hat{\mu}_1 - \hat{\mu}_2)]^2 = [t_{\alpha/2} \cdot \text{std}(\hat{\mu}_1)]^2 + [t_{\alpha/2} \cdot \text{std}(\hat{\mu}_2)]^2
$$

These squared values form a Pythagorean relationship, illustrated graphically by the right triangle shown in Figure 6.44.
**Figure 6.44** Relationship of the Difference between Two Means

\[
\begin{align*}
\frac{t_{\alpha}}{2} \cdot \text{std}(\hat{\mu}_1) \\
\frac{t_{\alpha}}{2} \cdot \text{std}(\hat{\mu}_1 - \hat{\mu}_2) \\
\frac{t_{\alpha}}{2} \cdot \text{std}(\hat{\mu}_2)
\end{align*}
\]

The hypotenuse of this triangle is a measuring stick for comparing means. The means are significantly different if and only if the actual difference is greater than the hypotenuse (LSD).

Suppose that you have two means that are exactly on the borderline, where the actual difference is the same as the least significant difference. Draw the triangle with vertices at the means measured on a vertical scale. Also, draw circles around each mean so that the diameter of each is equal to the confidence interval for that mean.

**Figure 6.45** Geometric Relationship of \( t \) Test Statistics

\[
\begin{align*}
\mu_1 \\
\frac{t_{\alpha}}{2} \cdot \text{std}(\hat{\mu}_1) \\
\frac{t_{\alpha}}{2} \cdot \text{std}(\hat{\mu}_1 - \hat{\mu}_2) \\
\hat{\mu}_2 \\
\frac{t_{\alpha}}{2} \cdot \text{std}(\hat{\mu}_2)
\end{align*}
\]

The radius of each circle is the length of the corresponding leg of the triangle, which is \( t_{\alpha/2} \text{std}(\hat{\mu}_i) \).

The circles must intersect at the same right angle as the triangle legs, giving the following relationship:

- If the means differ exactly by their least significant difference, then the confidence interval circles around each mean intersect at a right angle. That is, the angle of the tangents is a right angle.

Now, consider how these circles must intersect if the means are different by greater than or less than the least significant difference:

- If the circles intersect so that the outside angle is greater than a right angle, then the means *are not* significantly different. If the circles intersect so that the outside angle is less than a right angle, then the means *are* significantly different. An outside angle of less than 90 degrees indicates that the means are farther apart than the least significant difference.
• If the circles do not intersect, then they are significantly different. If they nest, they are not significantly different (Figure 6.11).

The same graphical technique works for many multiple-comparison tests, substituting a different probability quantile value for the Student’s $t$.

**Power**

To compute power, you use the noncentral $F$ distribution. The formula (O’Brien and Lohr 1984) is defined as follows:

$$\text{Power} = \text{Prob}(F > F_{\text{crit}}, \nu_1, \nu_2, nc)$$

where:

- $F$ is distributed as the noncentral $F(nc, \nu_1, \nu_2)$ and $F_{\text{crit}} = F(1 - \alpha, \nu_1, \nu_2)$ is the $1 - \alpha$ quantile of the $F$ distribution with $\nu_1$ and $\nu_2$ degrees of freedom.
- $\nu_1 = r - 1$ is the numerator df.
- $\nu_2 = r(n - 1)$ is the denominator df.
- $n$ is the number per group.
- $r$ is the number of groups.
- $nc = n(CSS)/\sigma^2$ is the non-centrality parameter.

$$CSS = \sum_{g=1}^{r} (\mu_g - \mu)^2$$ is the corrected sum of squares.

- $\mu_g$ is the mean of the $g^{th}$ group.
- $\mu$ is the overall mean.
- $\sigma^2$ is estimated by the mean squared error (MSE).

**Summary of Fit Report**

**Rsquare**

Using quantities from the Analysis of Variance report for the model, the $R^2$ for any continuous response fit is calculated as follows:

$$\text{Sum of Squares (Model)}$$
$$\text{Sum of Squares (C Total)}$$
Adj Rsquare

Adj Rsquare is a ratio of mean squares instead of sums of squares and is calculated as follows:

$$1 - \frac{\text{Mean Square (Error)}}{\text{Mean Square (C Total)}}$$

The mean square for Error is found in the Analysis of Variance report and the mean square for C. Total can be computed as the C. Total Sum of Squares divided by its respective degrees of freedom. See “The Analysis of Variance Report” on page 178.

Tests That the Variances Are Equal

F Ratio

O’Brien’s test constructs a dependent variable so that the group means of the new variable equal the group sample variances of the original response. The O’Brien variable is computed as follows:

$$r_{ijk} = \frac{(n_{ij} - 1.5)n_{ij}(y_{ijk} - \bar{y}_{ij})^2 - 0.5s_{ij}^2(n_{ij} - 1)}{(n_{ij} - 1)(n_{ij} - 2)}$$

where \(n\) represents the number of \(y_{ijk}\) observations.

Brown-Forsythe is the model F statistic from an ANOVA on \(z_{ij} = |y_{ij} - \tilde{y}_i|\) where \(\tilde{y}_i\) is the median response for the \(i\)th level.

The Levene F is the model F statistic from an ANOVA on \(z_{ij} = |y_{ij} - \bar{y}_i|\) where \(\bar{y}_i\) is the mean response for the \(i\)th level.

Bartlett’s test is calculated as follows:

$$T = \frac{v\log\left(\sum_i \frac{v_i}{v_i s_i^2}\right) - \sum_i v_i \log(s_i^2)}{1 + \left(\frac{\sum_i \frac{v_i - 1}{v_i}}{3(k-1)}\right)}$$

where \(v_i = n_i - 1\) and \(\sum_i v_i\)

and \(n_i\) is the count on the \(i\)th level and \(s_i^2\) is the response sample variance on the \(i\)th level. The Bartlett statistic has a \(\chi^2\)-distribution. Dividing the Chi-square test statistic by the degrees of freedom results in the reported \(F\) value.
Welch’s Test F Ratio

The Welch’s Test F Ratio is computed as follows:

\[ F = \frac{\sum w_i (y_i - \bar{y}_{..})^2}{k - 1} \times \left\{ \frac{1}{\sum_{i} \left( \frac{1}{n_i - 1} \right)} \right\} \]

where \( w_i = \frac{n_i}{2}, \) \( u = \sum_{i} w_i, \) \( \bar{y}_{..} = \sum_{i} \frac{w_i \bar{y}_i}{u}, \)

and \( n_i \) is the count on the \( i \)th level, \( \bar{y}_i \) is the mean response for the \( i \)th level, and \( s_i^2 \) is the response sample variance for the \( i \)th level.

Welch’s Test DF Den

The Welch approximation for the denominator degrees of freedom is defined as follows:

\[ df = \frac{1}{\left( \frac{3}{k^2 - 1} \right) \sum_{i} \left( \frac{1}{n_i - 1} \right)^2} \]

where \( w_i, n_i, \) and \( u \) are defined as in the \( F \) ratio formula.

Nonparametric Test Statistics

This section provides formulas for the test statistics used in the Wilcoxon, Median, van der Waerden, and Friedman Rank tests.

Notation

The tests are based on scores and use the following notation.

\( j = 1,..., n \) The observations in the entire sample.

\( i = 1,..., k \) The levels of \( X, \) where \( k \) is the total number of levels.

\( n_1, n_2,..., n_k \) The number of observations in each of the \( k \) levels of \( X. \)

\( R_j \) The midrank of the \( j^{th} \) observation. The midrank is the observation’s rank if it is not tied and its average rank if it is tied.

\( \alpha \) A function of the midranks used to define scores for the various tests.
The following notation is used when a Block variable is specified in the launch window.

\[ b = 1, \ldots, B \]  

The levels of the blocking variable, where \( B \) is the total number of blocks.

\[ R_{bi} \]  
The midrank of the \( i^{th} \) level of \( X \) within block \( b \).

The function \( \alpha \) defines scores as follows:

**Wilcoxon Scores**

\[ \alpha(R_j) = R_j \]

**Median Scores**

\[ \alpha(R_j) = \begin{cases} 
1 & \text{if } R_j > \text{median} \\
0 & \text{if } R_j < \text{median} \\
t & \text{if } R_j = \text{median}
\end{cases} \]

Let \( n_t \) denote the number of observations tied at the median and let \( n_u \) denote the number of observations greater than the median. Then \( t \) is given by the following:

\[ t = \frac{\text{floor}(n/2) - n_u}{n_t} \]

**van der Waerden Scores**

\[ \alpha(R_j) = \text{Standard Normal Quantile}(R_j/(n + 1)) \]

**Friedman Rank Scores**

\[ \alpha(R_{bi}) = R_{bi} \]

**Two-Sample Normal Approximations**

Tests based on the normal approximation are given only when \( X \) has exactly two levels. The notation used in this section is defined in “Notation” on page 243. The statistics that appear in the Two-Sample Normal Approximation report are defined below.

**S**  
The statistic \( S \) is the sum of the values \( \alpha(R_j) \) for the observations in the smaller group. If the two levels of \( X \) have the same numbers of observations, then the value of \( S \) corresponds to the last level of \( X \) in the value ordering.

**Z**  
The value of \( Z \) is defined as follows:

\[ Z = (S - E(S)) / \sqrt{\text{Var}(S)} \]
**Note:** The Wilcoxon test adds a continuity correction. If \((S - E(S))\) is greater than zero, then 0.5 is subtracted from the numerator. If \((S - E(S))\) is less than zero, then 0.5 is added to the numerator.

\[ E(S) = \frac{n_j}{n} \sum_{j=1}^{n} \alpha(R_j) \]

\[ Var(S) \] Define \(\text{ave}\) to be the average score across all observations. Then the variance of \(S\) is defined as follows:

\[ Var(S) = \frac{n_1n_2}{n(n-1)} \sum_{j=1}^{n} (\alpha(R_j) - \text{ave})^2 \]

**Two-Sample Normal Approximations for Friedman Rank Test**

When you use the Friedman Rank test, the calculations for the two-sample normal approximation is the same as above, except that the variance of \(S\) is different. The variance of \(S\) is computed as follows:

\[ Var(S) = \frac{B}{(n-1)} \sum_{j=1}^{n} (\alpha(R_j) - \text{ave})^2 \]

**One-Way ChiSquare Approximations**

**Note:** The ChiSquare test based on the Wilcoxon scores is known as the Kruskal-Wallis test.

The notation used in this section is defined in “Notation” on page 243. The following quantities are used in calculating the ChiSquare statistic:

\(T_i\) The total of the scores for the \(i^{th}\) level of \(X\).

\(E(T_i)\) The expected value of the total score for level \(i\) under the null hypothesis of no difference in levels, defined as follows:

\[ E(T_i) = \frac{n_i}{n} \sum_{j=1}^{n} \alpha(R_j) \]
Define $\text{ave}$ to be the average score across all observations. Then the variance of $T$ is defined as follows:

$$\text{Var}(T) = \frac{1}{(n-1)} \sum_{j=1}^{n} (\alpha(R_j) - \text{ave})^2$$

The value of the test statistic is given below. This statistic is asymptotically ChiSquare on $k - 1$ degrees of freedom.

$$C = \left( \sum_{i=1}^{\kappa} \left( T_i - E(T_i) \right)^2 / n_i \right) / \text{Var}(T)$$

**One-Way ChiSquare Approximations for Friedman Rank Test**

The ChiSquare test statistic for the Friedman Rank Test is calculated as follows:

$$C = \frac{\sum_{i=1}^{n} (T_i - E(T_i))^2 / n_i}{\frac{1}{(k-1)} \sum_{i=1}^{n} (\alpha(R_j) - \text{ave})^2 / n_i}$$
Use the Contingency platform to investigate the relationship between two categorical variables. The categorical variables can be nominal or ordinal. The analysis results include a mosaic plot, a contingency table of frequency counts and proportions, and Chi-squared tests of significance. You can interactively perform additional analyses and tests on your data, such as Analysis of Means for Proportions, correspondence analysis and association analyses. The Contingency platform is the categorical by categorical personality of the Fit Y by X platform.

Figure 7.1 Example of Contingency Analysis
## Contents

- Example of Contingency Analysis .................................................. 249
- Launch the Contingency Platform .................................................. 250
  - Data Format .................................................................................. 251
- The Contingency Report ................................................................. 252
- Contingency Platform Options ....................................................... 253
- Mosaic Plot ..................................................................................... 255
  - Pop-Up Menu ................................................................................. 256
- Contingency Table ........................................................................ 257
  - Description of the Contingency Table ........................................ 258
- Tests ............................................................................................... 259
  - Description of the Tests Report ................................................... 259
  - Fisher’s Exact Test ...................................................................... 260
- Analysis of Means for Proportions .................................................. 260
- Correspondence Analysis ............................................................... 261
  - Understanding Correspondence Analysis Plots .......................... 261
  - Correspondence Analysis Options ............................................. 261
  - The Details Report ....................................................................... 261
- Cochran-Mantel-Haenszel Test ....................................................... 262
- Agreement Statistic ....................................................................... 263
- Relative Risk .................................................................................. 263
- Two Sample Test for Proportions ................................................... 264
- Measures of Association ................................................................ 264
- Cochran Armitage Trend Test ......................................................... 266
- Exact Test ....................................................................................... 266
- Additional Examples of the Contingency Platform ......................... 267
  - Example of Analysis of Means for Proportions ......................... 267
  - Example of Correspondence Analysis ....................................... 268
  - Example of a Cochran Mantel Haenszel Test ............................. 271
  - Example of the Agreement Statistic Option .............................. 272
  - Example of the Relative Risk Option ....................................... 273
  - Example of a Two Sample Test for Proportions ....................... 274
  - Example of the Measures of Association Option ..................... 275
  - Example of the Cochran Armitage Trend Test ......................... 276
- Statistical Details for the Contingency Platform ............................. 277
  - Agreement Statistic Option ......................................................... 277
  - Odds Ratio Option ..................................................................... 278
  - Tests Report ............................................................................... 278
  - Details Report in Correspondence Analysis .................................. 279
Example of Contingency Analysis

Learn how to examine the relationship between two categorical variables in JMP. This example uses data collected from car polls. The data include respondent attributes: sex, marital status, and age. The data also include attributes of the respondent’s car: country of origin, the size, and the type. Examine the relationship between car sizes (small, medium, and large) and the cars’ country of origin.

1. Select Help > Sample Data Library and open Car Poll.jmp.
2. Select Analyze > Fit Y by X.
3. Select size and click Y, Response.
4. Select country and click X, Factor.
5. Click OK.
Launch the Contingency Platform

To perform a contingency analysis, do the following:

1. Select **Analyze > Fit Y by X**.
2. Enter a nominal or ordinal column for **Y, Response**.
3. Enter a nominal or ordinal column for \textbf{X, Factor}.

\textbf{Figure 7.3} The Fit Y by X Launch Window

The word Contingency appears above the diagram, to indicate that you are performing a contingency analysis.

\textbf{Note:} You can also launch a contingency analysis from the JMP Starter window. Select \textbf{View > JMP Starter > Basic > Contingency}.

For more information about this launch window, see the “Introduction to Fit Y by X” chapter on page 113. For more information about the options in the Select Columns red triangle menu, see \textit{Using JMP}.

\textbf{Data Format}

Categorical data are often presented in summary form, where there is only one row in the data table for each combination of levels of the Y and X variables. In this situation, use the Freq or Weight variable to indicate the number of observations that each row represents. For an example of summarized categorical data, see “Example of Analysis of Means for Proportions” on page 267.
The Contingency Report

The Contingency report initially shows a Mosaic Plot, a Contingency Table, and a Tests report. You can run additional analyses and tests using the red triangle menu options. For more information about all of these reports and options, see “Contingency Platform Options” on page 253.

To produce the plot shown in Figure 7.4, follow the instructions in “Example of Contingency Analysis” on page 249.

Figure 7.4 Example of a Contingency Report

Note: Any rows that are excluded in the data table are also hidden in the Mosaic Plot.
Contingency Platform Options

Use the options within the Contingency Analysis red triangle menu to perform additional analyses.

**Note:** The Fit Group menu appears if you have specified multiple Y variables. Menu options enable you to arrange reports or order them by RSquare. See *Fitting Linear Models.*

**Mosaic Plot**  A graphical representation of the data in the Contingency Table. See “Mosaic Plot” on page 255.

**Contingency Table**  A two-way frequency table. There is a row for each factor level and a column for each response level. See “Contingency Table” on page 257.

**Tests**  Analogous to the Analysis of Variance table for continuous data. The tests show that the response level rates are the same across X levels. See “Tests” on page 259.

**Set $\alpha$ level**  Changes the alpha level used in confidence intervals. Select one of the common values (0.10, 0.05, 0.01) or select a specific value using the Other option.

**Analysis of Means for Proportions**  (Appears only if the response has exactly two levels.) Compares response proportions for the X levels to the overall response proportion. See “Analysis of Means for Proportions” on page 260.

**Correspondence Analysis**  Shows which rows or columns of a frequency table have similar patterns of counts. In the correspondence analysis plot, there is a point for each row and for each column of the contingency table. See “Correspondence Analysis” on page 261.

**Cochran Mantel Haenszel**  Tests if there is a relationship between two categorical variables after blocking across a third classification. See “Cochran-Mantel-Haenszel Test” on page 262.

**Agreement Statistic**  (Appears only when the X and Y variables have the same levels.) Displays the Kappa statistic (Agresti 1990), its standard error, confidence interval, hypothesis test, and Bowker’s test of symmetry, also know as McNemar’s test. See “Agreement Statistic” on page 263.

**Relative Risk**  (Appears only when the X and Y variables have two levels.) Calculates risk ratios. See “Relative Risk” on page 263.

**Odds Ratio**  (Appears only when the X and Y variables have two levels.) Produces a report of the odds ratio. See “Odds Ratio Option” on page 278.

The report also gives a confidence interval for this ratio. You can change the alpha level using the Set $\alpha$ Level option.
Two Sample Test for Proportions (Appears only when the X and Y variables have two levels.) Performs a two-sample test for proportions. This test compares the proportions of the Y variable between the two levels of the X variable. See “Two Sample Test for Proportions” on page 264.

Measures of Association Describes the association between the variables in the contingency table. See “Measures of Association” on page 264.

Cochran Armitage Trend Test (Appears only when one variable has two levels and the other variable is ordinal.) Tests for trends in binomial proportions across levels of a single variable. See “Cochran Armitage Trend Test” on page 266.

Exact Test Provides exact versions of the following tests:
- Fisher’s Test
- Cochran Armitage Trend Test
- Agreement Statistic
See “Exact Test” on page 266.

Display Options > Horizontal Mosaic Rotates the mosaic plot horizontally or vertically.

Make Into Data Table Creates a JMP data table from the report table.

Local Data Filter Shows or hides the local data filter that enables you to filter the data used in a specific report.

Redo Contains options that enable you to repeat or relaunch the analysis. In platforms that support the feature, the Automatic Recalc option immediately reflects the changes that you make to the data table in the corresponding report window.

Save Script Contains options that enable you to save a script that reproduces the report to several destinations.

Save By-Group Script Contains options that enable you to save a script that reproduces the platform report for all levels of a By variable to several destinations. Available only when a By variable is specified in the launch window.
Mosaic Plot

The mosaic plot is a graphical representation of the two-way frequency table or Contingency Table. A mosaic plot is divided into rectangles; the vertical length of each rectangle is proportional to the proportions of the Y variable in each level of the X variable. The mosaic plot was introduced by Hartigan and Kleiner (1981) and refined by Friendly (1994).

To produce the plot shown in Figure 7.5, follow the instructions in “Example of Contingency Analysis” on page 249.

Figure 7.5 Example of a Mosaic Plot

Note the following about the mosaic plot:

- The proportions on the horizontal axis represent the number of observations for each level of the X variable, which is country.
- The proportions on the vertical axis at right represent the overall proportions of Small, Medium, and Large cars for the combined levels (American, European, and Japanese).
- The scale of the vertical axis at left shows the response probability. The whole axis is equivalent to a probability of one (representing the total sample).

Clicking on a rectangle in the mosaic plot highlights the selection and highlights the corresponding data in the associated data table.

Replace variables in the mosaic plot by dragging and dropping a variable, in one of two ways: swap existing variables by dragging and dropping a variable from one axis to the other axis; or, click a variable in the Columns panel of the associated data table and drag it onto an axis.
Pop-Up Menu

Right-click the mosaic plot to change colors and label the cells.

**Set Colors**  Shows the current assignment of colors to levels. See “Set Colors” on page 256.

**Cell Labeling**  Specify a label to be drawn in the mosaic plot. Select one of the following options:

- **No Labels**  Shows no labels, and removes any of the other options.
- **Label by Count**  Shows the number of observations in each cell.
- **Label by Percent**  Shows the percent of observations in each cell.
- **Label by Value**  Shows the levels of the Y variable corresponding to each cell.
- **Label by Row**  Shows the row labels for all of the rows represented by the cell.

**Note:** For descriptions of the remainder of the right-click options, see Using JMP.

**Set Colors**

When you select the **Set Colors** option, the Select Colors for Values window appears.

**Figure 7.6**  Select Colors for Values Window

![Select Colors for Values Window](image)

The default mosaic colors depend on whether the response column is ordinal or nominal, and whether there is an existing Value Colors column property. To change the color for any level, click the oval in the second column of colors and select a new color.

**Description of the Select Colors for Values Window**

**Macros**  Computes a color gradient between any two levels:

- **Gradient Between Ends**  Applies a gradient to all levels of the variable.
- **Gradient Between Selected Points**  Applies a color gradient to the levels that you have selected. You can select a range of levels by dragging the cursor over the levels that you want to select, or by pressing the Shift key and clicking the first and last level.
Reverse Colors  Reverses the color order.

Revert to Old Colors  Reverts any of your changes.

Color Theme  Changes the colors for each value based on a color theme.

Save Colors to Column  If you change the default color theme, then select this check box, a new column property (Value Colors) is added to the column in the associated data table. To edit this property from the data table, select Cols > Column Info.

Contingency Table

The Contingency Table is a two-way frequency table. There is a row for each factor level and a column for each response level.

To produce the plot shown in Figure 7.7, follow the instructions in “Example of Contingency Analysis” on page 249.

Figure 7.7  Example of a Contingency Table

<table>
<thead>
<tr>
<th>Country</th>
<th>Count</th>
<th>Large</th>
<th>Medium</th>
<th>Small</th>
<th>Total</th>
</tr>
</thead>
<tbody>
<tr>
<td>American</td>
<td>36</td>
<td>53</td>
<td>26</td>
<td>115</td>
<td></td>
</tr>
<tr>
<td></td>
<td>11.88</td>
<td>17.49</td>
<td>8.58</td>
<td>37.95</td>
<td></td>
</tr>
<tr>
<td></td>
<td>85.71</td>
<td>42.74</td>
<td>18.98</td>
<td></td>
<td></td>
</tr>
<tr>
<td></td>
<td>31.30</td>
<td>48.09</td>
<td>22.61</td>
<td></td>
<td></td>
</tr>
<tr>
<td>European</td>
<td>4</td>
<td>17</td>
<td>19</td>
<td>40</td>
<td></td>
</tr>
<tr>
<td></td>
<td>1.32</td>
<td>5.61</td>
<td>6.27</td>
<td>13.20</td>
<td></td>
</tr>
<tr>
<td></td>
<td>9.52</td>
<td>13.71</td>
<td>13.87</td>
<td></td>
<td></td>
</tr>
<tr>
<td></td>
<td>10.00</td>
<td>42.50</td>
<td>47.50</td>
<td></td>
<td></td>
</tr>
<tr>
<td>Japanese</td>
<td>2</td>
<td>54</td>
<td>92</td>
<td>148</td>
<td></td>
</tr>
<tr>
<td></td>
<td>0.66</td>
<td>17.82</td>
<td>30.36</td>
<td>48.84</td>
<td></td>
</tr>
<tr>
<td></td>
<td>4.76</td>
<td>43.55</td>
<td>67.15</td>
<td></td>
<td></td>
</tr>
<tr>
<td></td>
<td>3.35</td>
<td>26.49</td>
<td>62.18</td>
<td></td>
<td></td>
</tr>
<tr>
<td>Total</td>
<td>42</td>
<td>124</td>
<td>137</td>
<td>303</td>
<td></td>
</tr>
<tr>
<td></td>
<td>13.86</td>
<td>40.92</td>
<td>45.21</td>
<td></td>
<td></td>
</tr>
</tbody>
</table>

Note the following about Contingency tables:

- The Count, Total%, Col%, and Row% correspond to the data within each cell that has row and column headings (such as the cell under American and Large).
- The last column contains the total counts for each row and percentages for each row.
- The bottom row contains total counts for each column and percentages for each column.

In Figure 7.7, focus on the cars that are large and come from America. The following table explains the conclusions that you can make about these cars using the Contingency Table.
Table 7.1  Conclusions Based on Example of a Contingency Table

<table>
<thead>
<tr>
<th>Number</th>
<th>Description</th>
<th>Label in Table</th>
</tr>
</thead>
<tbody>
<tr>
<td>36</td>
<td>Number of cars that are both large and come from America</td>
<td>Count</td>
</tr>
<tr>
<td>11.88%</td>
<td>Percentage of all cars that are both large and come from America ((36/303)^a)</td>
<td>Total%</td>
</tr>
<tr>
<td>85.71%</td>
<td>Percentage of large cars that come from America ((36/42)^b)</td>
<td>Col%</td>
</tr>
<tr>
<td>31.30%</td>
<td>Percentage of American cars that are large ((36/115)^c)</td>
<td>Row%</td>
</tr>
<tr>
<td>37.95%</td>
<td>Percentage of all cars that come from America ((115/303)).</td>
<td>(none)</td>
</tr>
<tr>
<td>13.86%</td>
<td>Percentage of all cars that are large ((42/303)).</td>
<td>(none)</td>
</tr>
</tbody>
</table>

a. 303 is the total number of cars in the poll.
b. 42 is the total number of large cars in the poll.
c. 115 is the total number of American cars in the poll.

Tip: To show or hide data in the Contingency Table, from the red triangle menu next to Contingency Table, select the option that you want to show or hide.

Description of the Contingency Table

Count  Cell frequency, margin total frequencies, and grand total (total sample size).

Total%  Percent of cell counts and margin totals to the grand total.

Row%  Percent of each cell count to its row total.

Col%  Percent of each cell count to its column total.

Expected  Expected frequency \((E)\) of each cell under the assumption of independence. Computed as the product of the corresponding row total and column total divided by the grand total.

Deviation  Observed cell frequency \((O)\) minus the expected cell frequency \((E)\).

Cell Chi Square  Chi-square values computed for each cell as \((O - E)^2 / E\).

Col Cum  Cumulative column total.
Chapter 7
Basic Analysis
Contingency Analysis
Tests

Basic Analysis Tests

Col Cum%  Cumulative column percentage.
Row Cum  Cumulative row total.
Row Cum%  Cumulative row percentage.

Tests

The Tests report shows the results for two tests to determine whether the response level rates are the same across X levels.

To produce the report shown in Figure 7.8, follow the instructions in “Example of Contingency Analysis” on page 249.

Figure 7.8 Example of a Tests Report

<table>
<thead>
<tr>
<th></th>
<th>N</th>
<th>DF</th>
<th>-LogLike</th>
<th>RSquare (U)</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>303</td>
<td>4</td>
<td>36.309616</td>
<td>0.1200</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Test</th>
<th>ChiSquare</th>
<th>Prob&gt;ChiSq</th>
</tr>
</thead>
<tbody>
<tr>
<td>Likelihood Ratio</td>
<td>72.619</td>
<td>&lt;.0001*</td>
</tr>
<tr>
<td>Pearson</td>
<td>65.313</td>
<td>&lt;.0001*</td>
</tr>
</tbody>
</table>

Note the following about the Chi-square statistics:

- When both categorical variables are responses (Y variables), the Chi-square statistics test that they are independent.
- You might have a Y variable with a fixed X variable. In this case, the Chi-square statistics test that the distribution of the Y variable is the same across each X level.

Description of the Tests Report

N  Total number of observations.

DF  Records the degrees of freedom associated with the test. The degrees of freedom are equal to \((c - 1)(r - 1)\), where \(c\) is the number of columns and \(r\) is the number of rows.

-LogLike  Negative log-likelihood, which measures fit and uncertainty (much like sums of squares in continuous response situations). See Fitting Linear Models.

Rsquare (U)  Portion of the total uncertainty attributed to the model fit.

- An \(R^2\) of 1 means that the factors completely predict the categorical response.
- An \(R^2\) of 0 means that there is no gain from using the model instead of fixed background response rates.
See “Tests Report” on page 278.

**Test**  Lists two Chi-square statistical tests of the hypothesis that the response rates are the same in each sample category. See “Tests Report” on page 278.

**Prob>ChiSq**  Lists the probability of obtaining a Chi-square value greater than the one computed if no relationship exists between the response and factor. If both variables have only two levels, Fisher’s exact probabilities for the one-tailed tests and the two-tailed test also appear.

**Fisher’s Exact Test**

This report gives the results of Fisher’s exact test for a 2x2 table. The results appear automatically for 2x2 tables. For more information about Fisher’s exact test and the test for \( r \times c \) tables, see “Exact Test” on page 266.

**Analysis of Means for Proportions**

The analysis of means for proportions (ANOMP) is a multiple comparison method for testing if individual group proportions differ from the overall proportion.

**Note:** For a description of Analysis of Means methods, see the document by Nelson et al. (2005). See also “Example of Analysis of Means for Proportions” on page 267.

If the response has two levels, you can use this option to compare response proportions for the X levels to the overall response proportion. This method uses the normal approximation to the binomial. Therefore, if the sample sizes are too small, a warning appears in the results.

The following options appear in the red triangle menu:

**Set Alpha Level**  Selects the alpha level used in the analysis.

**Show Summary Report**  Produces a report that shows the response proportions with decision limits for each level of the X variable. The report indicates whether a limit has been exceeded.

**Switch Response Level for Proportion**  Changes the response category used in the analysis.

**Display Options**  Shows or hides the decision limits, decision limit shading, center line, and point options.
Correspondence Analysis

The Correspondence Analysis option in the Contingency platform provides a graphical technique to show which rows or columns of a frequency table have similar patterns of counts. In the correspondence analysis plot, there is a point for each row and for each column. Use Correspondence Analysis when you have many levels, making it difficult to derive useful information from the mosaic plot.

Note: See also “Example of Correspondence Analysis” on page 268.

Understanding Correspondence Analysis Plots

The row profile can be defined as the set of row-wise rates, or in other words, the counts in a row divided by the total count for that row. If two rows have very similar row profiles, their points in the correspondence analysis plot are close together. Squared distances between row points are approximately proportional to Chi-square distances that test the homogeneity between the pair of rows.

Column and row profiles are alike because the problem is defined symmetrically. The distance between a row point and a column point has no meaning. However, the directions of columns and rows from the origin are meaningful, and the relationships help interpret the plot.

Correspondence Analysis Options

Use the options in the Correspondence Analysis red triangle menu to add a 3-D scatterplot to the Contingency report and to add column properties to the data table.

3D Correspondence Analysis Produces a 3-D scatterplot.

Save Value Order Takes the order of the levels sorted by the first correspondence score coefficient and makes a column property for both the X and Y columns.

The Details Report

The Details report contains statistical information about the correspondence analysis and shows the values used in the plot.

Singular Value Provides the singular value decomposition of the contingency table. For the formula, see “Details Report in Correspondence Analysis” on page 279.

Inertia Lists the square of the singular values, reflecting the relative variation accounted for in the canonical dimensions.
Portion  Portion of inertia with respect to the total inertia.

Cumulative  Shows the cumulative portion of inertia. If the first two singular values capture the bulk of the inertia, then the 2-D correspondence analysis plot is sufficient to show the relationships in the table.

X variable c1, c2, c3  The values plotted on the Correspondence Analysis plot (Figure 7.11).

Y variable c1, c2, c3  The values plotted on the Correspondence Analysis plot (Figure 7.11).

---

**Cochran-Mantel-Haenszel Test**

The Cochran-Mantel-Haenszel test evaluates the relationship between two categorical variables after blocking across a third classification.

**Note:** See also “Example of a Cochran Mantel Haenszel Test” on page 271.

Correlation of Scores  Applicable when both Y or X are ordinal or interval. The alternative hypothesis is that there is a linear association between Y and X in at least one level of the blocking variable.

Row Score by Col Categories  Applicable when Y is ordinal or interval. The alternative hypothesis is that, for at least one level of the blocking variable, the mean scores of the \( r \) rows are unequal.

Col Score by Row Categories  Applicable when X is ordinal or interval. The alternative hypothesis is that, for at least one level of the blocking variable, the mean scores of the \( c \) columns are unequal.

General Assoc. of Categories  Tests that for at least one level of the blocking variable, there is some type of association between X and Y.
Agreement Statistic

When the two variables have the same levels, the Agreement Statistic option is available. This option shows the Kappa statistic (Agresti 1990), its standard error, confidence interval, hypothesis test, and Bowker’s test of symmetry.

The Kappa statistic and associated $p$-value given in this section are approximate. An exact version of the agreement statistic is available. See “Exact Test” on page 266.

**Note:** For statistical details, see “Agreement Statistic Option” on page 277. See also “Example of the Agreement Statistic Option” on page 272.

**Kappa**  Shows the Kappa statistic.

**Std Err**  Shows the standard error of the Kappa statistic.

**Lower 95%**  Shows the lower endpoint of the confidence interval for Kappa.

**Upper 95%**  Shows the upper endpoint of the confidence interval for Kappa.

**Prob>|Z|**  Shows the $p$-value for a one-sided test for Kappa. The null hypothesis tests if Kappa equals zero.

**ChiSquare**  Shows the test statistic for Bowker’s test. For Bowker’s test of symmetry, the null hypothesis is that the probabilities in the square table satisfy symmetry, or that $p_{ij}=p_{ji}$ for all pairs of table cells. When both $X$ and $Y$ have two levels, this test is equal to McNemar’s test.

**Prob>ChiSq**  Shows the $p$-value for the Bowker’s test.

Relative Risk

**Note:** See also “Example of the Relative Risk Option” on page 273.

Calculate risk ratios for 2x2 contingency tables using the Relative Risk option. Confidence intervals also appear in the report. You can find more information about this method in Agresti (1990, sect. 3.4.2).

The Choose Relative Risk Categories window appears when you select the Relative Risk option. You can select a single response and factor combination, or you can calculate the risk ratios for all combinations of response and factor levels.
Two Sample Test for Proportions

When both the X and Y variables have two levels, you can construct a confidence interval for the difference between the two proportions. It also computes the test corresponding to the confidence interval.

**Note:** See also “Example of a Two Sample Test for Proportions” on page 274.

**Description**  Shows the test being performed.

**Proportion Difference**  Shows the difference in the proportions between the levels of the X variable.

**Lower 95%**  Shows the lower endpoint of the confidence interval for the difference. Based on the adjusted Wald confidence interval.

**Upper 95%**  Shows the upper endpoint of the confidence interval for the difference. Based on the adjusted Wald confidence interval.

**Adjusted Wald Test**  Shows two-tailed and one-tailed tests.

**Prob**  Shows the p-values for the tests.

**Response <variable> category of interest**  Select which response level to use in the test.

### Measures of Association

The **Measures of Association** option provides association statistics.

**Note:** See also “Example of the Measures of Association Option” on page 275.

**Gamma**  Based on the number of concordant and discordant pairs and ignores tied pairs. Takes values in the range -1 to 1.

**Kendall’s Tau-b**  Similar to Gamma and uses a correction for ties. Takes values in the range -1 to 1.

**Stuart’s Tau-c**  Similar to Gamma and uses an adjustment for table size and a correction for ties. Takes values in the range -1 to 1.

**Somers’ D**  An asymmetric modification of Tau-b.

- The C|R denotes that the row variable X is regarded as an independent variable and the column variable Y is regarded as dependent.
– Similarly, the $R|C$ denotes that the column variable $Y$ is regarded as an independent variable and the row variable $X$ is dependent.

Somers’ D differs from Tau-b in that it uses a correction for ties only when the pair is tied on the independent variable. It takes values in the range -1 to 1.

**Lambda Asymmetric**  
Diffs for $C|R$ and $R|C$.

– For $C|R$, is interpreted as the probable improvement in predicting the column variable $Y$ given knowledge of the row variable $X$.

– For $R|C$, is interpreted as the probable improvement in predicting the row variable $X$ given knowledge about the column variable $Y$.

Takes values in the range 0 to 1.

**Lambda Symmetric**  
Loosely interpreted as the average of the two Lambda Asymmetric measures. Takes values in the range 0 to 1.

**Uncertainty Coef**

– For $C|R$, is the proportion of uncertainty in the column variable $Y$ that is explained by the row variable $X$.

– For $R|C$, is interpreted as the proportion of uncertainty in the row variable $X$ that is explained by the column variable $Y$.

Takes values in the range 0 to 1.

**Uncertainty Coef Symmetric**  
Symmetric version of the two Uncertainty Coef measures. Takes values in the range 0 to 1.

**Notes:**

- Each statistic appears with its standard error and confidence interval.

- Gamma, Kendall’s Tau-b, Stuart’s Tau-c, and Somers’ D are measures of ordinal association that consider whether the variable $Y$ tends to increase as $X$ increases. They classify pairs of observations as concordant or discordant. A pair is concordant if an observation with a larger value of $X$ also has a larger value of $Y$. A pair is discordant if an observation with a larger value of $X$ has a smaller value of $Y$. These measures are appropriate only when both variables are ordinal.

- The Lambda and Uncertainty measures are appropriate for ordinal and nominal variables.

For computational details about the measures of association statistics, see the FREQ Procedure chapter in SAS Institute Inc. (2020b). The following references also contain additional information:

- Brown and Benedetti (1977)
- Goodman and Kruskal (1979)
- Kendall and Stuart (1979)
Contingency Analysis
Cochran Armitage Trend Test

- Snedecor and Cochran (1980)
- Somers (1962)

Cochran Armitage Trend Test

**Note:** See also “Example of the Cochran Armitage Trend Test” on page 276.

This Cochran Armitage Trend tests for trends in binomial proportions across the levels of a single variable. This test is appropriate only when one variable has two levels and the other variable is ordinal. The two-level variable represents the response, and the other represents an explanatory variable with ordered levels. The null hypothesis is the hypothesis of no trend, which means that the binomial proportion is the same for all levels of the explanatory variable.

The test statistic and \( p \)-values given in this test are approximate. An exact version of the trend test is available. See “Exact Test” on page 266.

Exact Test

The following Exact tests are available in the Contingency platform:

**Fisher’s Exact Test**  Performs Fisher’s Exact test for an \( r \times c \) table. This is a test for association between two variables. Fisher’s exact test assumes that the row and column totals are fixed, and uses the hypergeometric distribution to compute probabilities.

This test does not depend on any large-sample distribution assumptions. This means it is appropriate for situations where the Likelihood Ratio and Pearson tests become less reliable, like for small sample sizes or sparse tables.

The report includes the following information:

**Table Probability (P)**  Gives the probability for the observed table. This is not the \( p \)-value for the test.

**Two-sided Prob \( \leq P \)**  Gives the \( p \)-value for the two-sided test.

For 2x2 tables, the Fisher’s Exact test is automatically performed, unless one row or column contains all zeros (in this case, the test cannot be calculated). See “Tests” on page 259.

**Exact Cochran Armitage Trend Test**  Performs the exact version of the Cochran Armitage Trend Test. This test is available only when one of the variables has two levels. For more information about the trend test, see “Cochran Armitage Trend Test” on page 266.
Exact Agreement Statistic  Performs an exact test for testing agreement between variables. This is an exact test for the Kappa statistic. This is available only when the two variables have the same levels. For more information about agreement testing, see “Agreement Statistic” on page 263.

Note: If the overall sample size is larger than 32767 and the contingency table is larger than 2x2, the exact test options are not available.

Additional Examples of the Contingency Platform

- “Example of Analysis of Means for Proportions”
- “Example of Correspondence Analysis”
- “Example of a Cochran Mantel Haenszel Test”
- “Example of the Agreement Statistic Option”
- “Example of the Relative Risk Option”
- “Example of a Two Sample Test for Proportions”
- “Example of the Measures of Association Option”
- “Example of the Cochran Armitage Trend Test”

Example of Analysis of Means for Proportions

This example shows you how to examine the proportion of patients that arrived on-time to their appointments. The Office Visits.jmp sample data table records late and on-time appointments for six clinics in a geographic region. 60 random appointments were selected from 1 week of records for each of the six clinics. To be considered on-time, the patient must be taken to an exam room within five minutes of their scheduled appointment time.

1. Select Help > Sample Data Library and open Office Visits.jmp.
2. Select Analyze > Fit Y by X.
4. Select Clinic and click X, Factor.
5. Select Frequency and click Freq.
6. Click OK.
7. Click the red triangle next to Contingency Analysis of On Time By Clinic and select Analysis of Means for Proportions.
8. Click the red triangle next to Analysis of Means for Proportions and select Show Summary Report and Switch Response Level for Proportion.
Figure 7.9  Example of Analysis of Means for Proportions

Figure 7.9 shows the proportion of patients who were on-time from each clinic. From Figure 7.9, notice the following:

- The proportion of on-time arrivals is the highest for clinic F, followed by clinic B.
- Clinic D has the lowest proportion of on-time arrivals, followed by clinic A.
- Clinic E and clinic C are close to the average, and do not exceed the decision limits.

Example of Correspondence Analysis

This example uses the Cheese.jmp sample data table. This table contains data from the Newell cheese tasting experiment; the data were reported in McCullagh and Nelder (1989). The experiment records counts more than nine different response levels across four different cheese additives.

1. Select Help > Sample Data Library and open Cheese.jmp.
2. Select Analyze > Fit Y by X.
   The Response values range from one to nine, where one is the least liked, and nine is the best liked.
4. Select Cheese and click X, Factor.
   A, B, C, and D represent four different cheese additives.
5. Select Count and click **Freq**.
6. Click **OK**.

**Figure 7.10** Mosaic Plot for the Cheese Data

![Mosaic Plot](image)

From the mosaic plot, you notice that the distributions do not appear alike. However, it is challenging to make sense of the mosaic plot across nine levels. A correspondence analysis can help define relationships in this type of situation.

7. To see the correspondence analysis plot, click the red triangle next to Contingency Analysis of Response By Cheese and select **Correspondence Analysis**.

**Figure 7.11** Example of a Correspondence Analysis Plot

![Correspondence Analysis](image)
Figure 7.11 shows the correspondence analysis graphically, where the plot axes are labeled c1 and c2. Notice the following:

- c1 seems to correspond to a general satisfaction level. The cheeses on the c1 axis go from least liked at the top to most liked at the bottom.
- Cheese D is the most liked cheese, with responses of 8 and 9.
- Cheese B is the least liked cheese, with responses of 1, 2, and 3.
- Cheeses C and A are in the middle, with responses of 4, 5, 6, and 7.

8. Click the red triangle next to Correspondence Analysis and select **3D Correspondence Analysis**.

Figure 7.12  Example of a 3-D Scatterplot

Notice the following:

- Looking at the c1 axis, responses 1 through 5 appear to the right of 0 (positive). Responses 6 through 9 appear to the left of 0 (negative).
- Looking at the c2 axis, A and C appear to the right of 0 (positive). B and D appear to the left of 0 (negative).
- You can conclude that c1 corresponds to the general satisfaction (from least to most liked).
Example of a Cochran Mantel Haenszel Test

This example examines the relationship between hot dog type and taste.

1. Select Help > Sample Data Library and open Hot Dogs.jmp.
2. Select Analyze > Fit Y by X.
3. Select Type and click Y, Response.
4. Select Taste and click X, Factor.
5. Click OK.
6. Click the red triangle next to Contingency Analysis of Type By Taste and select Cochran Mantel Haenszel.
7. Select Protein/Fat as the grouping variable and click OK.

Figure 7.13 Example of a Cochran-Mantel-Haenszel Test

Notice the following:

- The Tests report shows a marginally significant Chi-square probability of about 0.0799, indicating some significance in the relationship between hot dog taste and type.
• The Cochran Mantel Haenszel report shows that the \( p \)-value for the general association of categories is 0.2816, which is much larger than 5%.

**Example of the Agreement Statistic Option**

This example examines the relationship between two raters. The data gives results from three people (raters) rating fifty parts three times each. Examine the relationship between raters A and B.

1. Select **Help > Sample Data Library** and open **Attribute Gauge.jmp**.
2. Select **Analyze > Fit Y by X**.
3. Select A and click **Y, Response**.
4. Select B and click **X, Factor**.
5. Click **OK**.
6. Click the red triangle next to Contingency Analysis of A By B and select **Agreement Statistic**.

**Figure 7.14  Example of the Agreement Statistic Report**
You notice that the agreement statistic of 0.86 is high (close to 1) and the \( p \)-value of \(<.0001\) is small. This reinforces the high agreement seen by looking at the diagonal of the contingency table. Agreement between the raters occurs when both raters give a rating of 0 or both give a rating of 1.

**Example of the Relative Risk Option**

This example examines the relative probabilities of being married and single for the participants in a poll.

1. Select **Help > Sample Data Library** and open Car Poll.jmp.
2. Select **Analyze > Fit Y by X**.
3. Select marital status and click **Y, Response**.
4. Select sex and click **X, Factor**.
5. Click **OK**.
6. Click the red triangle next to Contingency Analysis of marital status By sex and select **Relative Risk**.

   The Choose Relative Risk Categories window appears.

**Figure 7.15  The Choose Relative Risk Categories Window**

Note the following about the Choose Relative Risk Categories window:

- If you are interested in only a single response and factor combination, you can select that here. For example, if you clicked **OK** in the window in Figure 7.15, this is the calculation:

\[
P(Y = \text{Married} | X = \text{Female}) / P(Y = \text{Married} | X = \text{Male})
\]

- If you would like to calculate the risk ratios for all \((2 \times 2 = 4)\) combinations of response and factor levels, select the **Calculate All Combinations** check box (Figure 7.16).
7. Ask for all combinations by selecting the **Calculate All Combinations** check box. Leave all other default selections as is.
Figure 7.16 Example of the Risk Ratio Report

The relative risk is calculated as follows:

1. Examine the first entry in the Relative Risk report, which is $P(\text{Married | Female})/P(\text{Married | Male})$.

2. You can find these probabilities in the Contingency Table. Since the probabilities are computed based on two levels of sex, which differs across the rows of the table, use the Row% to read the probabilities:
   
   - $P(\text{Married | Female}) = 0.6884$
   - $P(\text{Married | Male}) = 0.6121$

   Therefore, the relative risk is calculated as follows:
   
   $$P(\text{Married | Female})/P(\text{Married | Male}) = \frac{0.6884}{0.6121} = 1.1247$$

Example of a Two Sample Test for Proportions

This example examines the probability of being married for males and females.

1. Select Help > Sample Data Library and open Car Poll.jmp.
2. Select Analyze > Fit Y by X.
3. Select marital status and click Y, Response.
4. Select sex and click X, Factor.
5. Click OK.
6. Click the red triangle next to Contingency Analysis of marital status By sex and select Two Sample Test for Proportions.
In this example, you are comparing the probability of being married between females and males. See the Row% in the Contingency Table to obtain the following:

\[
P(\text{Married} \mid \text{Female}) = 0.6884 \\
P(\text{Married} \mid \text{Male}) = 0.6121
\]

The difference between these two numbers, 0.0763, is the Proportion Difference shown in the report. The two-sided confidence interval is \([-0.03175, 0.181621]\). The \(p\)-value by the adjusted Wald method corresponding to the confidence interval is 0.1686, which is close to the \(p\)-value (0.1665) by Pearson’s Chi-square test. Generally, Pearson’s Chi-square test is more popular than the modified Wald’s test for testing the difference of two proportions.

**Example of the Measures of Association Option**

This example examines the association of being married with gender.

1. Select Help > Sample Data Library and open Car Poll.jmp.
2. Select Analyze > Fit Y by X.
3. Select marital status and click Y, Response.
4. Select sex and click X, Factor.
5. Click OK.
6. Click the red triangle next to Contingency Analysis of marital status By sex and select Measures of Association.
Since the variables that you want to examine (sex and marital status) are nominal, use the Lambda and Uncertainty measures. All of them are small, so it seems that there is a weak association between sex and marital status.

**Example of the Cochran Armitage Trend Test**

This example investigates whether there is a relationship between the proportion of males and females that buy different sizes of cars.

1. Select Help > Sample Data Library and open Car Poll.jmp.

For the purposes of this test, change size to an ordinal variable:

2. In the Columns panel, right-click the icon next to size and select Ordinal.

3. Select Analyze > Fit Y by X.

4. Select sex and click Y, Response.

5. Select size and click X, Factor.

6. Click OK.

7. Click the red triangle next to Contingency Analysis of sex By size and select Cochran Armitage Trend Test.

**Figure 7.19 Example of the Cochran Armitage Trend Test Report**

The two-sided $p$-value (0.7094) is large. From this, you cannot conclude that there is a relationship in the proportion of male and females that purchase different sizes of cars.
Statistical Details for the Contingency Platform

- "Agreement Statistic Option"
- "Odds Ratio Option"
- "Tests Report"
- "Details Report in Correspondence Analysis"

Agreement Statistic Option

Viewing the two response variables as two independent ratings of the n subjects, the Kappa coefficient equals +1 when there is complete agreement of the raters. When the observed agreement exceeds chance agreement, the Kappa coefficient is positive and its magnitude reflects the strength of agreement. Although unusual in practice, Kappa is negative when the observed agreement is less than chance agreement. The minimum value of Kappa is between -1 and 0, depending on the marginal proportions.

The Kappa coefficient is computed as follows:

\[ \hat{\kappa} = \frac{P_0 - P_c}{1 - P_c} \]

where \( P_0 = \sum_i p_{ii} \) and \( P_c = \sum_i p_{i+} p_{+i} \)

Note that \( p_{ij} \) is the proportion of subjects in the \( (i, j) \)th cell, such that \( \sum_{i} \sum_{j} p_{ij} = 1 \).

The asymptotic variance of the simple kappa coefficient is estimated by the following:

\[ \text{var} = \frac{A + B - C}{(1 - P_c)^2 n} \]

where \( A = \sum_i p_{ii} [1 - (p_{i+} + p_{+i})(1 - \hat{\kappa})]^2 \), \( B = (1 - \hat{\kappa})^2 \sum_{i \neq j} p_{ij} (p_{i+} + p_{+j})^2 \) and \( C = [\hat{\kappa} - P_c (1 - \hat{\kappa})]^2 \)


For Bowker’s test of symmetry, the null hypothesis is that the probabilities in the two-by-two table satisfy symmetry \( (p_{ij} = p_{ji}) \).

Odds Ratio Option

The Odds Ratio is calculated as follows:

\[ \frac{p_{11} \times p_{22}}{p_{12} \times p_{21}} \]
where \( p_{ij} \) is the count in the \( i \text{th} \) row and \( j \text{th} \) column of the 2x2 table.

### Tests Report

**Rsquare (U)**

Rsquare (U) is computed as follows:

\[
\frac{-\log \text{ likelihood for Model}}{-\log \text{ likelihood for Corrected Total}}
\]

The total negative log-likelihood is found by fitting fixed response rates across the total sample.

**Test**

The two Chi-square tests are computed as follows:

The Likelihood Ratio Chi-square test statistic is computed as twice the negative log-likelihood for Model in the Tests table. Some books use the notation \( G^2 \) for this statistic. The difference of two negative log-likelihoods, one with \textit{whole-population} response probabilities and one with \textit{each-population} response rates, is defined as follows:

\[
G^2 = 2 \left[ \sum_{ij} (-n_{ij}) \ln(p_j) - \sum_{ij} -n_{ij} \ln(p_{ij}) \right]
\]

where \( p_{ij} = \frac{n_{ij}}{N} \) and \( p_j = \frac{N_j}{N} \)

This formula can be more compactly written as follows:

\[
G^2 = 2 \sum_i \sum_j n_{ij} \ln \left( \frac{n_{ij}}{e_{ij}} \right)
\]

The Pearson Chi-square test statistic is calculated by summing the squares of the differences between the observed and expected cell counts. The Pearson Chi-square test exploits the property that frequency counts tend to a normal distribution in very large samples. The familiar form of this Chi-square statistic is defined as follows:

\[
\chi^2 = \sum \frac{(O - E)^2}{E}
\]

where \( O \) is the observed cell counts and \( E \) is the expected cell counts. The summation is over all cells. There is no continuity correction done here, as is sometimes done in 2-by-2 tables.
Details Report in Correspondence Analysis

Lists values from the following singular value decomposition (SVD):

\[
D_r^{-0.5}(P - re')D_c^{-0.5} = U \text{Diag}(\Lambda)V'
\]

where:

- \( P \) is the matrix of counts divided by the total frequency
- \( r \) and \( c \) are row and column sums of \( P \)
- the \( D \) matrices are diagonal matrices of the values of \( r \) and \( c \)
- \( \Lambda \) is the column vector of the singular values reported in the details report

For more information about singular value decomposition, see *Multivariate Methods*.

The row coordinates \((rc)\) and column coordinates \((cc)\) in the details report are computed as follows:

\[
rc = D_r^{-0.5}U \text{Diag}(\Lambda)
\]

\[
cc = D_c^{-0.5}V \text{Diag}(\Lambda)
\]
Use the Logistic platform to fit a logistic regression model to a categorical response with a continuous $x$ predictor. Options include a ROC curve, lift curve, and odds ratio estimates. The fitted model estimates probabilities for each $x$ value. The Logistic platform is the \textit{nominal} or \textit{ordinal} by \textit{continuous} personality of the Fit Y by X platform. There is a distinction between nominal and ordinal responses on this platform:

- Nominal logistic regression estimates a set of curves to partition the probability among the responses.
- Ordinal logistic regression models the probability of being less than or equal to a given response. This has the effect of estimating a single logistic curve, which is shifted horizontally to produce probabilities for the ordered categories. This model is less complex and is recommended for ordered responses.

\textbf{Figure 8.1} Examples of Logistic Regression
## Contents

Overview of Logistic Regression ................................................................. 283
Nominal Logistic Regression ................................................................. 283
Ordinal Logistic Regression ................................................................. 283
Example of Nominal Logistic Regression ................................................. 284
Launch the Logistic Platform ................................................................. 285
   Data Structure ................................................................. 286
The Logistic Report ................................................................. 287
   Logistic Plot ................................................................. 288
   Iterations ................................................................. 288
   Whole Model Test ................................................................. 288
   Fit Details ................................................................. 290
   Parameter Estimates ................................................................. 291
Logistic Platform Options ................................................................. 291
   ROC Curves ................................................................. 292
   Save Probability Formula ................................................................. 293
   Inverse Prediction ................................................................. 294
Additional Examples of Logistic Regression ................................................. 294
   Example of Ordinal Logistic Regression ................................................................. 294
   Additional Example of a Logistic Plot ................................................................. 296
   Example of ROC Curves ................................................................. 298
   Example of Inverse Prediction Using the Crosshair Tool ................................................................. 299
   Example of Inverse Prediction Using the Inverse Prediction Option ................................................................. 300
Statistical Details for the Logistic Platform ................................................................. 302
Overview of Logistic Regression

Logistic regression has a long tradition with widely varying applications such as modeling dose-response data and purchase-choice data. Unfortunately, many introductory statistics courses do not cover this fairly simple method. Many texts in categorical statistics cover it (Agresti 1990), in addition to texts on logistic regression (Hosmer and Lemeshow 1989). Some analysts use the method with a different distribution function, the normal. In that case, it is called *probit analysis*. Some analysts use discriminant analysis instead of logistic regression because they prefer to think of the continuous variables as Ys and the categories as Xs and work backward. However, discriminant analysis assumes that the continuous data are normally distributed random responses, rather than fixed regressors.

Simple logistic regression is a more graphical and simplified version of the general facility for categorical responses in the Fit Model platform. For examples of more complex logistic regression models, see *Fitting Linear Models*.

Nominal Logistic Regression

Nominal logistic regression estimates the probability of choosing one of the response levels as a smooth function of the x factor. The fitted probabilities must be between 0 and 1, and must sum to 1 across the response levels for a given factor value.

In a logistic probability plot, the vertical axis represents probability. For k response levels, k - 1 smooth curves partition the total probability (which equals 1) among the response levels. The fitting principle for a logistic regression minimizes the sum of the negative natural logarithms of the probabilities fitted to the response events that occur (that is, maximum likelihood).

Ordinal Logistic Regression

When Y is ordinal, a modified version of logistic regression is used for fitting. The cumulative probability of being at or below each response level is modeled by a curve. The curves are the same for each level except that they are shifted to the right or left.

The ordinal logistic model fits a different intercept, but the same slope, for each of r - 1 cumulative logistic comparisons, where r is the number of response levels. Each parameter estimate can be examined and tested individually, although this is seldom of much interest.

The ordinal model is preferred to the nominal model when it is appropriate because it has fewer parameters to estimate. In fact, it is practical to fit ordinal responses with hundreds of response levels.
Example of Nominal Logistic Regression

Learn how to examine the relationship between a nominal Y response and a continuous X factor. The data in this example comes from an experiment where 5 groups, each containing 12 rabbits, were injected with streptococcus bacteria. Once the rabbits were confirmed to have the bacteria in their system, they were given different doses of penicillin. You want to find out whether the natural log (ln(dose)) of dosage amounts has any effect on whether the rabbits are cured.

1. Select Help > Sample Data Library and open Penicillin.jmp.
2. Select Analyze > Fit Y by X.
4. Select ln(dose) and click X, Factor.
   Notice that JMP automatically fills in Count for Freq. Count was previously assigned the role of Freq.
5. From the Target Level list, select Cured.
6. Click OK.
Figure 8.2  Example of Nominal Logistic Report

The plot shows the fitted model as a function of $\ln(\text{dose})$. The fitted model is the predicted probability of being cured. The $p$-value is significant, indicating that the dosage amounts have a significant effect on whether the rabbits are cured.

**Tip:** To change the response level that is analyzed, specify a Target Level in the launch window or use the Value Order column property.

---

Launch the Logistic Platform

To perform a logistic analysis, do the following:

1. Select **Analyze > Fit Y by X**.
2. Enter a nominal or ordinal column for **Y, Response**.
3. Enter a continuous column for **X, Factor**.

**Figure 8.3** Fit Y by X Launch Window

The word Logistic appears above the image, to indicate that you are performing a logistic analysis.

**Note:** You can also launch a logistic analysis from the JMP Starter window. Select **View > JMP Starter > Basic > Logistic**.

When the response is binary and has a nominal modeling type, a Target Level menu appears in the launch window. Use this menu to specify the level of the response whose probability you want to model.

**Tip:** The default value is the higher of the two levels based on the order of the levels. Check that the default value is the level that you want to model.

For more information about the Fit Y by X launch window, see the “Introduction to Fit Y by X” chapter on page 113. For more information about the options in the Select Columns red triangle menu, see Using JMP.

**Data Structure**

Your data can consist of unsummarized or summarized data:

**Unsummarized data** There is one row for each observation containing its X value and its Y value.

**Summarized data** Each row represents a set of observations with common X and Y values. The data table must contain a column that gives the counts for each row. Enter this column as Freq in the launch window.
The Logistic Report

The Logistic report window contains the Logistic plot, the Iterations report, the Whole Model Test report, the Fit Details report, and the Parameter Estimates report.

To produce the plot shown in Figure 8.4, follow the instructions in “Example of Nominal Logistic Regression” on page 284.

Figure 8.4 Example of a Logistic Report

Note: The red triangle menu provides more options that can add to the initial report window. See “Logistic Platform Options” on page 291.
Logistic Plot

The logistic probability plot illustrates the logistic fit. At each value on the horizontal axis, the probability scale in the vertical direction is partitioned into probabilities for each response category. The probabilities are measured as the vertical distance between the curves, with the total across all response category probabilities summing to 1.

The points in the logistic plot represent the observations from the data table. The horizontal position of each point is determined by its value of continuous factor. The vertical position of each point is randomly chosen to be between curves that correspond to the value of its response category. This jittering of the points makes it easier to see where the points are most dense, but the vertical position does not correspond to the values on the vertical axis. Because a fixed random seed is used, the vertical positions do not differ across multiple fits of the same model.

You can replace variables in the plot by clicking on a variable in the Columns panel of the associated data table and dragging it onto an axis.

Note: See also “Additional Example of a Logistic Plot” on page 296.

Iterations

The Iterations report shows each iteration and the evaluated criteria that determine whether the logistic model has converged. Iterations appear only for nominal logistic regression.

Whole Model Test

The Whole Model Test report shows if the model fits better than constant response probabilities. This report is analogous to the Analysis of Variance report for a continuous response model. It is a specific likelihood ratio Chi-square test that evaluates how well the categorical model fits the data.

The negative sum of natural logs of the observed probabilities is called the negative log-likelihood \(-\text{LogLikelihood}\). The negative log-likelihood for categorical data plays the same role as sums of squares in continuous data: twice the difference in the negative log-likelihood from the model fitted by the data and the model with equal probabilities is a Chi-square statistic. This test statistic examines the hypothesis that the \(x\) variable has no effect on the responses.

Values of the R\text{Square} (U) (sometimes denoted as \(R^2\)) range from 0 to 1. High \(R^2\) values are indicative of a good model fit, and are rare in categorical models.
The Whole Model Test report contains the following columns:

**Model**  Sometimes called Source.
- The **Reduced** model contains only an intercept.
- The **Full** model contains all of the effects as well as the intercept.
- The **Difference** is the difference of the log-likelihoods of the full and reduced models.

**DF**  Records the degrees of freedom associated with the model.

**-LogLikelihood**  Measures variation, sometimes called uncertainty, in the sample.
- **Full** (the full model) is the negative log-likelihood (or uncertainty) calculated after fitting the model. The fitting process involves predicting response rates with a linear model and a logistic response function. This value is minimized by the fitting process.
- **Reduced** (the reduced model) is the negative log-likelihood (or uncertainty) for the case when the probabilities are estimated by fixed background rates. This is the background uncertainty when the model has no effects.

The difference of these two negative log-likelihoods is the reduction due to fitting the model. Two times this value is the likelihood ratio Chi-square test statistic.

See *Fitting Linear Models*.

**Chi-Square**  The likelihood ratio Chi-square test of the hypothesis that the model fits no better than fixed response rates across the whole sample. It is twice the -LogLikelihood for the Difference Model. It is two times the difference of two negative log-likelihoods, one with whole-population response probabilities and one with each-population response rates. See “Statistical Details for the Logistic Platform” on page 302.

**Prob>ChiSq**  The observed significance probability, often called the p-value, for the Chi-square test. It is the probability of getting a Chi-square value greater than the one computed. Models are often judged significant if this probability is below 0.05.

**RSquare (U)**  The proportion of the total uncertainty that is attributed to the model fit, defined as the **Difference** negative log-likelihood value divided by the **Reduced** negative log-likelihood value. An RSquare (U) value of 1 indicates that the predicted probabilities for events that occur are equal to one: There is no uncertainty in predicted probabilities. Because certainty in the predicted probabilities is rare for logistic models, RSquare (U) tends to be small. See “Statistical Details for the Logistic Platform” on page 302.

*Note:* RSquare (U) is also known as McFadden’s pseudo R-square.

**AICc**  The corrected Akaike Information Criterion. See *Fitting Linear Models*.

**BIC**  The Bayesian Information Criterion. See *Fitting Linear Models*. 
**Observations**  Sometimes called Sum Wgts. The total sample size used in computations. If you specified a **Weight** variable, this is the sum of the weights.

**Fit Details**

The Fit Details report in the Logistic Platform contains the following statistics:

**Measure**  Contains the following measures of fit:

- **Entropy RSquare**  Compares the log-likelihoods from the fitted model and the constant probability model. This is the same as Rsquare (U). See “Statistical Details for the Logistic Platform” on page 302.

- **Generalized RSquare**  A measure that can be applied to general regression models. It is based on the likelihood function $L$ and is scaled to have a maximum value of 1. The Generalized RSquare measure simplifies to the traditional RSquare for continuous normal responses in the standard least squares setting. Generalized RSquare is also known as the Nagelkerke or Craig and Uhler $R^2$, which is a normalized version of Cox and Snell’s pseudo $R^2$. See Nagelkerke (1991).

- **Mean -Log p**  The average of $-\log(p)$, where $p$ is the fitted probability associated with the event that occurred.

- **RASE**  The root average square error, where the differences are between the response and $p$ (the fitted probability for the event that actually occurred).

- **Mean Abs Dev**  The average of the absolute values of the differences between the response and $p$ (the fitted probability for the event that actually occurred).

- **Misclassification Rate**  The rate for which the response category with the highest fitted probability is not the observed category.

- **N**  The number of observations.

For Entropy RSquare and Generalized RSquare, values closer to 1 indicate a better fit. For Mean -Log p, RASE, Mean Abs Dev, and Misclassification Rate, smaller values indicate a better fit.

**Training**  The value of the measure of fit.

**Definition**  The algebraic definition of the measure of fit.
Parameter Estimates

The nominal logistic model fits a parameter for the intercept and slope for each of \( k - 1 \) logistic comparisons, where \( k \) is the number of response levels. The Parameter Estimates report lists these estimates. Each parameter estimate can be examined and tested individually, although this is seldom of much interest.

- **Term**: Lists each parameter in the logistic model. There is an intercept and a slope term for the factor at each level of the response variable, except the last level.
- **Estimate**: Lists the parameter estimates given by the logistic model.
- **Std Error**: Lists the standard error of each parameter estimate. They are used to compute the statistical tests that compare each term to zero.
- **Chi-Square**: Lists the Wald tests for the hypotheses that each of the parameters is zero. The Wald Chi-square is computed as \( (\text{Estimate} / \text{Std Error})^2 \).
- **Prob>ChiSq**: Lists the observed significance probabilities for the Chi-square tests.

Covariance of Estimates

Reports the estimated variances of the parameter estimates, and the estimated covariances between the parameter estimates. The square root of the variance estimates is the same as those given in the **Std Error** section.

Logistic Platform Options

The Logistic Fit red triangle menu contains options that affect the Logistic plot. If you have specified multiple Y response variables, the Fit Group red triangle menu appears instead. See *Fitting Linear Models*.

- **Odds Ratios**: Adds odds ratios to the Parameter Estimates report. See *Fitting Linear Models*. This option is available only for a response with two levels.
- **Inverse Prediction**: Prediction of \( x \) values from given \( y \) values. See “Inverse Prediction” on page 294. This option is available only for two-level nominal responses.
- **Logistic Plot**: Shows or hides the logistic plot.
- **Plot Options**: Contains the following options:
  - **Show Points**: Shows or hides the points in the logistic plot.
Show Rate Curve  Is useful only if you have several points for each x-value. In these cases, you get reasonable estimates of the rate at each value, and compare this rate with the fitted logistic curve. To prevent too many degenerate points, usually at zero or one, JMP shows only the rate value if there are at least three points at the x-value.

Line Color  Enables you to select the color of the plot curves.

ROC Curve  Produces a Receiver Operating Characteristic (ROC) curve. The ROC curve is a plot of sensitivity versus (1 - specificity) for each value of x. See “ROC Curves” on page 292.

Lift Curve  Produces a lift curve for the model. A lift curve shows the same information as a ROC curve, but in a way to dramatize the richness of the ordering at the beginning. The vertical axis shows the ratio of how rich that portion of the population is in the chosen response level compared to the rate of that response level as a whole. See Fitting Linear Models for more information about lift curves.

Save Probability Formula  Creates new data table columns that contain formulas. See “Save Probability Formula” on page 293.

See Using JMP for more information about the following options:

Local Data Filter  Shows or hides the local data filter that enables you to filter the data used in a specific report.

Redo  Contains options that enable you to repeat or relaunch the analysis. In platforms that support the feature, the Automatic Recalc option immediately reflects the changes that you make to the data table in the corresponding report window.

Save Script  Contains options that enable you to save a script that reproduces the report to several destinations.

Save By-Group Script  Contains options that enable you to save a script that reproduces the platform report for all levels of a By variable to several destinations. Available only when a By variable is specified in the launch window.

ROC Curves

When you do a simple logistic regression with a binary outcome, there is a platform option for a ROC curve for that analysis. After selecting the ROC Curve option, you must specify which level to use as the positive response.

Note: See also “Example of ROC Curves” on page 298.
Suppose you have an $x$ value that is a diagnostic measurement and you want to determine a threshold value of $x$ that indicates the following:

- A condition exists if the $x$ value is greater than the threshold.
- A condition does not exist if the $x$ value is less than the threshold.

For example, you could measure a blood component level as a diagnostic test to predict a type of cancer. Now consider the diagnostic test as you vary the threshold and thus cause more or fewer false positives and false negatives. You then plot those rates. The ideal is to have a very narrow range of $x$ criterion values that best divides true negatives and true positives. The Receiver Operating Characteristic (ROC) curve shows how rapidly this transition happens. The goal of the ROC curve is to have diagnostics that maximize the area under the curve.

Two standard definitions are used in medicine:

- **Sensitivity**, the probability that a given $x$ value (a test or measure) correctly predicts an existing condition. For a given $x$, the probability of incorrectly predicting the existence of a condition is $1 -$ sensitivity.
- **Specificity**, the probability that a test correctly predicts that a condition does not exist.

A ROC curve is a plot of sensitivity by $(1 -$ specificity) for each value of $x$. The area under the ROC curve is a common index used to summarize the information contained in the curve.

If a test predicted perfectly, it would have a value above which the entire abnormal population would fall and below which all normal values would fall. It would be perfectly sensitive and then pass through the point (0,1) on the grid. The closer the ROC curve comes to this ideal point, the better its discriminating ability. A test with no predictive ability produces a curve that follows the diagonal of the grid (DeLong et al. 1988).

The ROC curve is a graphical representation of the relationship between false-positive and true-positive rates. A standard way to evaluate the relationship is with the area under the curve, shown below the plot in the report. In the plot, a yellow line is drawn at a 45-degree angle tangent to the ROC Curve. This marks a good cutoff point under the assumption that false negatives and false positives have similar costs.

**Save Probability Formula**

The **Save Probability Formula** option creates new data table columns. These data table columns save the following:

- formulas for linear combinations (typically called logits) of the $x$ factor
- prediction formulas for the response level probabilities
- a prediction formula that gives the most likely response
Inverse Prediction

Inverse prediction is the opposite of prediction. It is the prediction of \( x \) values from given \( y \) values. But in logistic regression, instead of a \( y \) value, you have the probability attributed to one of the \( Y \) levels. This feature works only for two-level nominal responses.

The Fit Model platform also has an option that gives an inverse prediction with confidence limits. See _Fitting Linear Models_ for more information about inverse prediction.

**Note:** See also “Example of Inverse Prediction Using the Crosshair Tool” on page 299 and “Example of Inverse Prediction Using the Inverse Prediction Option” on page 300.

### Additional Examples of Logistic Regression

This section contains additional examples using logistic regression in the Logistic platform.

- “Example of Ordinal Logistic Regression”
- “Additional Example of a Logistic Plot”
- “Example of ROC Curves”
- “Example of Inverse Prediction Using the Crosshair Tool”
- “Example of Inverse Prediction Using the Inverse Prediction Option”

### Example of Ordinal Logistic Regression

This example shows you how to examine the relationship between an ordinal \( Y \) response and a continuous \( X \) factor. In this example, suppose you want to model the severity of an adverse event as a function of treatment duration value.

1. Select **Help > Sample Data Library** and open AdverseR.jmp.
2. Right-click the icon to the left of \( \text{ADR SEVERITY} \) and change the modeling type to ordinal.
3. Select **Analyze > Fit Y by X**.
4. Select \( \text{ADR SEVERITY} \) and click **Y, Response**.
5. Select \( \text{ADR DURATION} \) and click **X, Factor**.
6. Click **OK**.
**Figure 8.5** Example of Ordinal Logistic Report

You interpret this report the same way as the nominal report. See “The Logistic Report” on page 287.

In the plot, markers for the data are drawn at their $x$-coordinate. When several data points appear at the same $y$ position, the points are jittered. That is, small spaces appear between the data points so that you can see each point more clearly.

Where there are many points, the curves are pushed apart. Where there are few to no points, the curves are close together. The data pushes the curves in that way because the criterion that is maximized is the product of the probabilities fitted by the model. The fit tries to avoid points attributed to have a small probability, which are points crowded by the curves of fit. See *Fitting Linear Models* for more information about computational details.

For more information about the Whole Model Test report and the Parameter Estimates report, see “The Logistic Report” on page 287. In the Parameter Estimates report, an intercept parameter is estimated for every response level except the last, but there is only one slope parameter. The intercept parameters show the spacing of the response levels. They always increase monotonically.
Additional Example of a Logistic Plot

In this example, suppose you want to use car weight to predict car size (Type) for 116 cars. Car size can be one of the following, from smallest to largest: Sporty, Small, Compact, Medium, or Large.

1. Select Help > Sample Data Library and open Car Physical Data.jmp.
2. In the Columns panel, right-click the icon to the left of Type, and select Ordinal.
3. Right-click Type and select Column Info.
4. From the Column Properties menu, select Value Order.
5. Verify that the data are in the following top-down order: Sporty, Small, Compact, Medium, Large.
6. Click OK.
7. Select Analyze > Fit Y by X.
8. Select Type and click Y, Response.
9. Select Weight and click X, Factor.
10. Click OK.

The report window appears.

Figure 8.6 Example of Type by Weight Logistic Plot

Note the following observations:

- The first (bottom) curve represents the probability that a car at a given weight is Sporty.
- The second curve represents the probability that a car is Small or Sporty. Looking only at the distance between the first and second curves corresponds to the probability of being Small.
As you might expect, heavier cars are more likely to be Large.

Markers for the data are drawn at their $x$-coordinate. The $y$ position is jittered randomly within the range corresponding to the response category for that row.

If the $x$-variable has no effect on the response, then the fitted lines are horizontal and the probabilities are constant for each response across the continuous factor range. Figure 8.7 shows a logistic plot where Weight is not useful for predicting Type.

**Figure 8.7** Examples of Sample Data Table and Logistic Plot Showing No $y$ by $x$ Relationship

<table>
<thead>
<tr>
<th>Type</th>
<th>Weight</th>
</tr>
</thead>
<tbody>
<tr>
<td>Large</td>
<td>2500</td>
</tr>
<tr>
<td>Medium</td>
<td>2500</td>
</tr>
<tr>
<td>Compact</td>
<td>2500</td>
</tr>
<tr>
<td>Small</td>
<td>2500</td>
</tr>
<tr>
<td>Sporty</td>
<td>2500</td>
</tr>
<tr>
<td>Large</td>
<td>3500</td>
</tr>
<tr>
<td>Medium</td>
<td>3500</td>
</tr>
<tr>
<td>Compact</td>
<td>3500</td>
</tr>
<tr>
<td>Small</td>
<td>3500</td>
</tr>
<tr>
<td>Sporty</td>
<td>3500</td>
</tr>
</tbody>
</table>

**Note:** To re-create the plots in Figure 8.7 and Figure 8.8, you must first create the data tables shown here, and then perform steps 7-10 at the beginning of this section.

If the response is completely predicted by the value of the factor, then the logistic curves are effectively vertical. The prediction of a response is near certain (the probability is almost 1) at each of the factor levels. Figure 8.8 shows a logistic plot where Weight almost perfectly predicts Type.
In this case, the parameter estimates become very large and are labeled *unstable* in the regression report. In these cases, you might consider using the Generalized Linear Model personality with Firth bias-adjusted estimates. See *Fitting Linear Models*.

**Example of ROC Curves**

1. Select **Help > Sample Data Library** and open Penicillin.jmp.
2. Select **Analyze > Fit Y by X**.
3. Select **Response** and click **Y, Response**.
4. Select **ln(dose)** and click **X, Factor**.  
   Notice that JMP automatically fills in **Count** for **Freq**. **Count** was previously assigned the role of **Freq**.
5. From the Target Level list, select Cured.
6. Click **OK**.
7. Click the red triangle next to Logistic Fit of Response By ln(dose) and select **ROC Curve**.

**Note:** This example shows a ROC Curve for a nominal response. For more information about ordinal ROC curves, see *Predictive and Specialized Modeling*.

The results for the **response by ln(dose)** example are shown here. The ROC curve plots the probabilities described above, for predicting response. Note that in the ROC Table, the row with the highest **Sens-(1-Spec)** is marked with an asterisk.
Since the ROC curve is well above a diagonal line, you conclude that the model has good predictive ability.

**Example of Inverse Prediction Using the Crosshair Tool**

This example shows you how to use the crosshair tool in JMP to visually approximate an inverse prediction. In a study of rabbits who were given penicillin, you want to know what dose of penicillin results in a 0.5 probability of curing a rabbit. In this case, the inverse prediction for 0.5 is called the \( ED_{50} \), the effective dose corresponding to a 50% survival rate.

Determine which dose is equally likely either to cure or to be lethal.

1. Select Help > Sample Data Library and open Penicillin.jmp.
2. Select Analyze > Fit Y by X.
4. Select ln(dose) and click X, Factor.
Notice that JMP automatically fills in Count for Freq. Count was previously assigned the role of Freq.

5. From the Target Level list, select Cured.
6. Click OK.
7. Click the crosshairs tool.
8. Place the horizontal crosshair line at about 0.5 on the vertical (Response) probability axis.
9. Move the cross-hair intersection to the prediction line, and read the ln(dose) value that shows on the horizontal axis.

In this example, a rabbit with a ln(dose) of approximately -0.9 is equally likely to be cured as it is to die.

**Figure 8.10** Example of Crosshair Tool on Logistic Plot

---

**Example of Inverse Prediction Using the Inverse Prediction Option**

If your response has exactly two levels, the Inverse Prediction option enables you to request an exact inverse prediction. You are given the $x$ value corresponding to a given probability of the lower response category, as well as a confidence interval for that $x$ value.

1. Select Help > Sample Data Library and open Penicillin.jmp.
2. Select Analyze > Fit Y by X.
4. Select ln(dose) and click X, Factor.

   Notice that JMP automatically fills in Count for Freq. Count was previously assigned the role of Freq.
5. From the Target Level list, select Cured.
6. Click **OK**.
7. Click the red triangle next to Logistic Fit of Response By ln(dose) and select **Inverse Prediction** (Figure 8.11).
8. Type 0.95 for the **Confidence Level**.
9. Select **Two sided** for the confidence interval.
10. Request the response probability of interest. Type 0.5 and 0.9 for this example, which indicates you are requesting the values for ln(dose) that correspond to a 0.5 and 0.9 probability of being cured.
11. Click **OK**.

   The Inverse Prediction plot appears.

**Figure 8.11** Inverse Prediction Window

![Inverse Prediction Window](image1)

**Figure 8.12** Example of Inverse Prediction Plot

![Inverse Prediction Plot](image2)
The estimates of the $x$ values and the confidence intervals are shown in the report as well as in the probability plot. For example, the value of $\ln(dose)$ that results in a 90% probability of being cured is estimated to be between -0.526 and 0.783.

---

**Statistical Details for the Logistic Platform**

This section contains statistical details for the Whole Model Test report.

**Chi-Square**

The Chi-Square statistic is sometimes denoted $G^2$ and is defined as follows:

$$G^2 = 2(\sum -\ln(p_{\text{background}}) - \sum -\ln(p_{\text{model}}))$$

where the summations are over all observations instead of all cells.

**RSquare (U)**

The ratio of this test statistic to the background log-likelihood is subtracted from 1 to calculate $R^2$. More simply, RSquare (U) is computed as follows:

$$\frac{\text{negative log-likelihood for Difference}}{\text{negative log-likelihood for Reduced}}$$

using quantities from the Whole Model Test report.

**Note:** RSquare (U) is also known as McFadden’s pseudo R-square.
Use the Tabulate platform to interactively construct summary tables, or pivot tables, of descriptive statistics. The Tabulate platform is an easy and flexible way to present summary data in tabular form. Tables are built from assigning data table columns as rows or columns in the tabulation and then assigning the desired summary statistics.

**Figure 9.1 Tabulate Examples**

<table>
<thead>
<tr>
<th>sex</th>
<th>F</th>
<th>M</th>
</tr>
</thead>
<tbody>
<tr>
<td>sex</td>
<td>age</td>
<td>weight</td>
</tr>
<tr>
<td>sex</td>
<td>12</td>
<td>13</td>
</tr>
<tr>
<td>Male</td>
<td>84</td>
<td>97</td>
</tr>
<tr>
<td>Mean</td>
<td>100.2</td>
<td>96.3</td>
</tr>
<tr>
<td>Max</td>
<td>145</td>
<td>113</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>country</th>
<th>size</th>
<th>mean</th>
<th>std dev</th>
<th>mean</th>
<th>std dev</th>
<th>mean</th>
<th>std dev</th>
<th>mean</th>
<th>std dev</th>
</tr>
</thead>
<tbody>
<tr>
<td>American</td>
<td>Large</td>
<td>33.0</td>
<td>8.2107</td>
<td>41.0</td>
<td>3.47</td>
<td>21.3</td>
<td>23.0</td>
<td>6.286</td>
<td></td>
</tr>
<tr>
<td>Medium</td>
<td>31.4</td>
<td>5.827</td>
<td>29.0</td>
<td>9.358</td>
<td>31.3</td>
<td>5.413</td>
<td>22.1</td>
<td>11.95</td>
<td></td>
</tr>
<tr>
<td>Small</td>
<td>31.0</td>
<td>5.657</td>
<td>20.0</td>
<td>9.529</td>
<td>31.8</td>
<td>4.913</td>
<td>26.5</td>
<td>6.455</td>
<td></td>
</tr>
<tr>
<td>European</td>
<td>Large</td>
<td>34.0</td>
<td>7.071</td>
<td>25.0</td>
<td>26.9</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>Medium</td>
<td>35.0</td>
<td>6.08</td>
<td>20.0</td>
<td>9.508</td>
<td>32.3</td>
<td>5.62</td>
<td>31.0</td>
<td>10.13</td>
<td></td>
</tr>
<tr>
<td>Small</td>
<td>25.0</td>
<td>6.811</td>
<td>20.0</td>
<td>1.414</td>
<td>32.8</td>
<td>4.981</td>
<td>25.7</td>
<td>2.517</td>
<td></td>
</tr>
<tr>
<td>Japanese</td>
<td>Large</td>
<td>35.0</td>
<td>4.593</td>
<td>20.0</td>
<td>2.671</td>
<td>32.9</td>
<td>3.608</td>
<td>27.4</td>
<td>5.016</td>
</tr>
<tr>
<td>Medium</td>
<td>28.0</td>
<td>4.251</td>
<td>31.0</td>
<td>3.855</td>
<td>28.0</td>
<td>28.7</td>
<td>4.739</td>
<td></td>
<td></td>
</tr>
<tr>
<td>Small</td>
<td>28.0</td>
<td>4.251</td>
<td>31.0</td>
<td>3.855</td>
<td>28.0</td>
<td>28.7</td>
<td>4.739</td>
<td></td>
<td></td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Type</th>
<th>size Co</th>
<th>profits (M)</th>
<th>sales (M)</th>
<th>profit/sales</th>
</tr>
</thead>
<tbody>
<tr>
<td>Computer</td>
<td>big</td>
<td>1989.9</td>
<td>2059.4</td>
<td>4520.479</td>
</tr>
<tr>
<td>medium</td>
<td>187.75</td>
<td>2018.89</td>
<td>5462.61</td>
<td></td>
</tr>
<tr>
<td>small</td>
<td>44.5</td>
<td>1758.06</td>
<td>7698.61</td>
<td></td>
</tr>
<tr>
<td>All</td>
<td>246.87</td>
<td>2685.02</td>
<td>8119.81</td>
<td></td>
</tr>
<tr>
<td>Pharmaceutical</td>
<td>big</td>
<td>694.42</td>
<td>7474.04</td>
<td>1716.73</td>
</tr>
<tr>
<td>medium</td>
<td>698.59</td>
<td>4261.08</td>
<td>24036.11</td>
<td></td>
</tr>
<tr>
<td>small</td>
<td>156.95</td>
<td>10037.5</td>
<td>36373.9</td>
<td></td>
</tr>
<tr>
<td>All</td>
<td>680.08</td>
<td>6070.25</td>
<td>25548.12</td>
<td></td>
</tr>
<tr>
<td>All</td>
<td>496.24</td>
<td>6433.89</td>
<td>12678.13</td>
<td></td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Type</th>
<th>size Co</th>
<th>profits (M)</th>
<th>sales (M)</th>
<th>profit/sales</th>
</tr>
</thead>
<tbody>
<tr>
<td>Computer</td>
<td>big</td>
<td>246.87</td>
<td>2685.02</td>
<td>8119.81</td>
</tr>
<tr>
<td>Pharmaceutical</td>
<td>big</td>
<td>694.42</td>
<td>7474.04</td>
<td>1716.73</td>
</tr>
<tr>
<td>All</td>
<td>496.24</td>
<td>6433.89</td>
<td>12678.13</td>
<td></td>
</tr>
</tbody>
</table>
Contents

Example of the Tabulate Platform .......................................................... 305
Launch the Tabulate Platform .............................................................. 310
    Use the Dialog ................................................................................. 312
    Add Statistics .................................................................................. 313
The Tabulate Output ............................................................................. 316
    Analysis Columns ............................................................................ 317
    Grouping Columns ........................................................................... 317
    Column and Row Tables .................................................................. 318
    Edit Tables ....................................................................................... 319
Tabulate Platform Options ..................................................................... 320
    Show Test Build Panel .................................................................... 321
    Right-Click Menu for Columns ......................................................... 321
Additional Examples of the Tabulate Platform ........................................ 322
    Example of Creating Different Tables and Rearranging Contents ....... 322
    Example of Combining Columns into a Single Table ....................... 326
    Example Using a Page Column .......................................................... 328
Example of the Tabulate Platform

Learn how to summarize data in a tabular format using the Tabulate platform. In this example, you have data containing height measurements for male and female students. You want to create a table that shows the mean height for males and females and the aggregate mean for both sexes.

Figure 9.2  Table Showing Mean Height

<table>
<thead>
<tr>
<th>sex</th>
<th>height</th>
</tr>
</thead>
<tbody>
<tr>
<td>F</td>
<td>60.9</td>
</tr>
<tr>
<td>M</td>
<td>63.9</td>
</tr>
<tr>
<td>All</td>
<td>62.6</td>
</tr>
</tbody>
</table>

1. Select **Help > Sample Data Library** and open Big Class.jmp.
2. Select **Analyze > Tabulate**.
   
   Since height is the variable that you are examining, you want it to appear at the top of the table.
3. Click height and drag it into the Drop zone for columns.
You want the statistics by sex, and you want sex to appear on the side.

4. Click **sex** and drag it into the blank cell next to the number 2502.
Figure 9.4 Sex Variable Added

Instead of the sum, you want it to show the mean.

5. Click Mean and drag it on top of Sum.
You also want to see the combined mean for males and females.

6. Click All and drag it on top of sex. Or, you can simply select the **Add Aggregate Statistics** check box.
Figure 9.6 All Statistic Added

<table>
<thead>
<tr>
<th>sex</th>
<th>height</th>
<th>Mean</th>
</tr>
</thead>
<tbody>
<tr>
<td>F</td>
<td>60.9</td>
<td></td>
</tr>
<tr>
<td>M</td>
<td>63.9</td>
<td></td>
</tr>
<tr>
<td>All</td>
<td>62.4</td>
<td></td>
</tr>
</tbody>
</table>

7. (Optional) Click Done.

The completed table shows the mean height for females, males, and the combined mean height for both.
Launch the Tabulate Platform

To launch the Tabulate platform, select Analyze > Tabulate.

Figure 9.7  The Tabulate Interactive Table

Note: For more information about red triangle options, see “Tabulate Platform Options” on page 320. For more information about the options in the Select Columns red triangle menu, see Using JMP.

The Tabulate window contains the following options:

Interactive table/Dialog  Switch between the two modes. Use the interactive table mode to drag and drop items, creating a custom table. Use the dialog mode to create a simple table using a fixed format. See “Use the Dialog” on page 312.

Statistics options  Lists standard statistics. Drag any statistic from the list to the table to incorporate it. See “Add Statistics” on page 313.

Drop zone for columns  Drag and drop columns or statistics here to create columns.
**Note:** If the data table contains columns with names equal to those in the Statistics options, be sure to drag and drop the column name from the column list. Otherwise, JMP might substitute the statistic of the same name in the table.

**Drop zone for rows** Drag and drop columns or statistics here to create rows.

**Tip:** You can also select one or more columns in the columns list, select one or more of the statistics, and then Alt-click (Option-click on macOS) on a drop zone to create rows or columns in the table.

**Resulting cells** Shows the resulting cells based on the columns or statistics that you drag and drop.

**Freq** Identifies the data table column whose values assign a frequency to each row. This option is useful when a frequency is assigned to each row in summarized data.

**Weight** Identifies the data table column whose variables assign weight (such as importance or influence) to the data.

**Page Column** Generates separate tables for each category of a nominal or ordinal column. See “Example Using a Page Column” on page 328.

**Include missing for grouping columns** Creates a separate group for missing values in grouping columns. When unchecked, missing values are not included in the table. Note that any missing value codes that you have defined as column properties are taken into account.

**Order by count of grouping columns** Changes the order of the table to be in descending order of the values of the grouping columns.

**Add Aggregate Statistics** Adds aggregate statistics for all rows and columns.

**Default Statistics** Enables you to change the default statistics that appear when you drag and drop analysis or non-analysis (for example, grouping) columns.

**Change Format** Enables you to change the numeric format for displaying specific statistics. See “Change Numeric Formats” on page 315.

**Change Plot Scale** (Appears only if Show Chart is selected from the red triangle menu.) Enables you to specify a uniform custom scale.

**Uniform plot scale** (Appears only if Show Chart is selected from the red triangle menu.) Deselect this box for each column of bars to use the scale determined separately from the data in each displayed column.
Use the Dialog

If you prefer not to drag and drop and build a table interactively, you can create a simple table using the Dialog interface in the Tabulate platform. After selecting Analyze > Tabulate, select Dialog from the menu, as shown in Figure 9.8. You can make changes to the table by selecting Show Control Panel from the red triangle menu, and then drag and drop new items into the table.

Figure 9.8 Using the Dialog

The dialog contains the following options:

Include marginal statistics Aggregates summary information for categories of a grouping column.

For quantile statistics, enter value (%) Enter the value at which the specific percentage of the argument is less than or equal to. For example, 75% of the data is less than the 75th quantile. This applies to all grouping columns.

Statistics Once you have selected a column, select a standard statistic to apply to that column. See “Add Statistics” on page 313.

Grouping (row labels) Select the column to use as the row label.

Grouping (column labels) Select the column to use as the column label.
Add Statistics

Tabulate supports a list of standard statistics that appear in the control panel. You can drag any keyword from that list to the table, just like you do with the columns. Note the following:

**Tip:** You can select both a column and a statistic at the same time and drag them into the table.

- The statistics associated with each cell are calculated on values of the analysis columns from all observations in that category, as defined by the grouping columns.
- All of the requested statistics have to reside in the same dimension, either in the row table or in the column table.
- If you drag a continuous column into a data area, it is treated as an analysis column.

**Note:** Analysis columns are numeric, continuous columns for which you want to compute statistics. See “Analysis Columns” on page 317.

Tabulate uses the following keywords:

- **N** Provides the number of nonmissing values in the column. This is the default statistic when there is no analysis column.
- **Mean** Provides the arithmetic mean of a column’s values. It is the sum of nonmissing values (and if defined, multiplied by the weight variable) divided by the sum Wgt.
- **Std Dev** Provides the sample standard deviation, computed for the nonmissing values. It is the square root of the sample variance.
- **Min** Provides the smallest nonmissing value in a column.
- **Max** Provides the largest nonmissing value in a column.
- **Range** Provides the difference between Max and Min.
- **% of Total** Computes the percentage of total of the whole population. The denominator used in the computation is the total of all the included observations, and the numerator is the total for the category. If there is no analysis column, the % of Total is the percentage of total of counts. If there is an analysis column, the % of Total is the percentage of the total of the sum of the analysis column. Thus, the denominator is the sum of the analysis column over all the included observations, and the numerator is the sum of the analysis column for that category. You can request different percentages by dragging the keyword into the table.
  - Dropping one or more grouping columns from the table to the % of Total heading changes the denominator definition. For this, Tabulate uses the sum of these grouping columns for the denominator.
– To get the percentage of the column total, drag all the grouping columns on the row table and drop them onto the % of Total heading (same as Column %). Similarly, to get the percentage of the row total, drag all grouping columns on the column table and drop them onto the % of Total heading (same as Row %).

N Missing  Provides the number of missing values.

N Categories  Provides the number of distinct categories in the analysis column.

Sum  Provides the sum of all values in the column. This is the default statistic for analysis columns when there are no other statistics for the table.

Sum Wgt  Provides the sum of all weight values in a column. Or, if no column is assigned the weight role, Sum Wgt is the total number of nonmissing values.

Variance  Provides the sample variance, computed for the nonmissing values. It is the sum of squared deviations from the mean, divided by the number of nonmissing values minus one.

Std Err  Provides the standard error of the mean. It is the standard deviation divided by the square root of N. If a column is assigned the role of weight, then the denominator is the square root of the sum of the weights.

CV  (Coefficient of Variation) Provides the measure of dispersion, which is the standard deviation divided by the mean multiplied by one hundred.

Median  Provides the 50th percentile, which is the value where half the data are below and half are above or equal to the 50th quantile (median).

Geometric Mean  The \( n \)th root of the product of the data. For example, geometric means are often used to calculate interest rates. The statistic is also helpful when the data contains a large value in a skewed distribution.

**Note:** Negative values result in missing numbers, and zero values (with no negative values) result in zero.

Interquartile Range  Provides the difference between the 3rd quartile and 1st quartile.

Quantiles  Provides the value at which the specific percentage of the argument is less than or equal to. For example, 75% of the data is less than the 75th quantile. You can request different quantiles by clicking and dragging the Quantiles keyword into the table, and then entering the quantile into the box that appears.

Column %  Provides the percent of each cell count to its column total if there is no analysis column. If there is an analysis column, the Column % is the percent of the column total of the sum of the analysis column. For tables with statistics on the top, you can add Column % to tables with multiple row tables (stacked vertically).
Row %  Provides the percent of each cell count to its row total if there is no analysis column. If there is an analysis column, the Row % is the percent of the row total of the sum of the analysis column. For tables with statistics on the side, you can add Row % to tables with multiple column tables (side by side tables).

All  Aggregates summary information for categories of a grouping column.

Change Numeric Formats

The formats of each cell depend on the analysis column and the statistics. For counts, the default format has no decimal digits. For each cell defined by some statistics, JMP tries to determine a reasonable format using the format of the analysis column and the statistics requested. To override the default format:

1. Click the Change Format button at the bottom of the Tabulate window.
2. In the panel that appears, enter the field width, a comma, and then the number of decimal places that you want displayed in the table (Figure 9.9).
3. To exhibit the cell value in Percent format, add a comma after the number of decimal places and type the word Percent.
4. (Optional) If you would like JMP to determine the best format for you to use, type the word Best in the text box.
   
   JMP now considers the precision of each cell value and selects the best way to show it.
5. Click OK to implement the changes and close the Format section, or click Set Format to see the changes implemented without closing the Format section.

Figure 9.9  Changing Numeric Formats
The Tabulate Output

The Tabulate output consists of one or more column tables concatenated side by side, and one or more row tables concatenated top to bottom. The output might have only a column table or a row table.

**Figure 9.10 Tabulate Output**

Creating a table interactively is an iterative process:

- Click the items (columns or statistics) from the appropriate list, and drag them into the drop zone (for rows or columns). See “Edit Tables” on page 319, and “Column and Row Tables” on page 318.
- Add to the table by repeating the drag and drop process. The table updates to reflect the latest addition. If there are already column headings or row labels, you can decide where the addition goes relative to the existing items.

Note the following about clicking and dragging:

- JMP uses the modeling type to determine a column’s role. Continuous columns are assumed to be analysis columns. See “Analysis Columns” on page 317. Ordinal or nominal columns are assumed to be grouping columns. See “Grouping Columns” on page 317.
- When you drag and drop multiple columns into the initial table:
If the columns share a set of common values, they are combined into a single table. A crosstabulation of the column names and the categories gathered from these columns is generated. Each cell is defined by one of the columns and one of the categories.

If the columns do not share common values, they are put into separate tables.

You can always change the default action by right-clicking on a column and selecting Combine Tables or Separate Tables. See “Right-Click Menu for Columns” on page 321.

- To nest columns, create a table with the first column, and then drag the additional columns into the first column.
- In a properly created table, all grouping columns are together, all analysis columns are together, and all statistics are together. Therefore, JMP does not intersperse a statistics keyword within a list of analysis columns. JMP also does not insert an analysis column within a list of grouping columns.
- You can drag columns from the Table panel in the data table onto a Tabulate table instead of using the Tabulate Control Panel.

**Note:** The Tabulate table is updated when you add data to the open data table, delete rows, and recode the data.

### Analysis Columns

Analysis columns in the Tabulate platform are any numeric (continuous) columns for which you want to compute statistics. Tabulate computes statistics on the analysis columns for each category formed from the grouping columns.

**Note:** All the analysis columns must reside in the same dimension, either in the row table or in the column table.

### Grouping Columns

Grouping columns in the Tabulate platform are columns (nominal or ordinal) that you want to use to classify your data into categories of information. They can have character, integer, or even decimal values, but the number of unique values should be limited.

Note the following:

- If grouping columns are nested, Tabulate constructs distinct categories from the hierarchical nesting of the values of the columns. For example, from the grouping columns Sex with values F and M, and the grouping column Marital Status with values Married and Single, Tabulate constructs four distinct categories: F and Married, F and Single, M and Married, M and Single.
• You can specify grouping columns for column tables as well as row tables. Together they generate the categories that define each table cell.
• Tabulate does not include observations with a missing value for one or more grouping columns by default. You can include them by checking the **Include missing for grouping columns** option.
• To specify codes or values that should be treated as missing, use the Missing Value Codes column property. You can include these by checking the **Include missing for grouping columns** option. For more information about Missing Value Codes, see *Using JMP*.

### Column and Row Tables

In the Tabulate platform, a table is defined by its column headings and row labels. These sub-tables are referred to as *row tables* and *column tables* (Figure 9.11).

**Example of Row and Column Tables in the Tabulate Platform**

1. Select **Help > Sample Data Library** and open Car Poll.jmp.
2. Select **Analyze > Tabulate**.
3. Drag size into the Drop zone for rows.
4. Drag country to the left of the size heading.
5. Drag Mean over the N heading.
6. Drag Std Dev below the Mean heading.
7. Drag age above the Mean heading.
8. Drag type to the far right of the table.
9. Drag sex under the table.
Figure 9.11 Row and Column Tables

<table>
<thead>
<tr>
<th>Country</th>
<th>Size</th>
<th>Age</th>
<th>Type</th>
</tr>
</thead>
<tbody>
<tr>
<td>American</td>
<td>Large</td>
<td>33.8</td>
<td>6.167</td>
</tr>
<tr>
<td></td>
<td>Medium</td>
<td>31.1</td>
<td>6.878</td>
</tr>
<tr>
<td></td>
<td>Small</td>
<td>30.4</td>
<td>5.646</td>
</tr>
<tr>
<td>European</td>
<td>Large</td>
<td>30.5</td>
<td>5.902</td>
</tr>
<tr>
<td></td>
<td>Medium</td>
<td>30.3</td>
<td>5.194</td>
</tr>
<tr>
<td></td>
<td>Small</td>
<td>30.8</td>
<td>5.098</td>
</tr>
<tr>
<td>Japanese</td>
<td>Large</td>
<td>23.5</td>
<td>4.95</td>
</tr>
<tr>
<td></td>
<td>Medium</td>
<td>30.2</td>
<td>4.668</td>
</tr>
<tr>
<td></td>
<td>Small</td>
<td>29.7</td>
<td>5.628</td>
</tr>
<tr>
<td>Sex</td>
<td>Female</td>
<td>30.6</td>
<td>6.386</td>
</tr>
<tr>
<td></td>
<td>Male</td>
<td>30.8</td>
<td>5.643</td>
</tr>
</tbody>
</table>

For multiple column tables, the labels on the side are shared across the column tables. In this instance, country and sex are shared across the tables. Similarly, for multiple row tables, the headings on the top are shared among the row tables. In this instance, both age and type are shared among the tables.

Edit Tables

There are several ways to edit items that you add to a table. You can delete items, remove column labels, or edit statistical key words or labels.

Delete Items

After you add items to the table, you can remove them in any one of the following ways:

- Drag the item away from the table.
- To remove the last item, click **Undo**.
- Right-click an item and select **Delete**.

Remove Column Labels

Grouping columns display the column name on top of the categories associated with that column. For some columns, the column name might seem redundant. Remove the column name from the column table by right-clicking on the column name and selecting **Remove Column Label**. To re-insert the column label, right-click one of its associated categories and select **Restore Column Label**.
Edit Statistical Key Words and Labels

You can edit a statistical key word or a statistical label. For example, instead of Mean, you might want to use the word Average. Right-click the word that you want to edit and select Change Item Label. In the box that appears, enter the new label. Alternatively, you can type directly into the edit box.

If you change one statistics keyword to another statistics keyword, JMP assumes that you actually want to change the statistics, not just the label. It would be as if you have deleted the statistics from the table and added the latter.

Tabulate Platform Options

The following options are available from the red triangle menu next to Tabulate:

**Show Control Panel**  Displays the control panel for further interaction.

**Show Table**  Displays the summarized data in tabular form.

**Show Chart**  Displays the summarized data in bar charts that mirrors the table of summary statistics. The simple bar chart enables visual comparison of the relative magnitude of the summary statistics. By default, all columns of bars share the same scale. You can have each column of bars use the scale determined separately from the data in each displayed column, by clearing the Uniform plot scale check box. You can specify a uniform custom scale using the Change Plot Scale button. The charts are either 0-based or centered on 0. If the data are all nonnegative, or all non-positive, the charts baseline is at 0. Otherwise, the charts are centered on 0.

**Show Shading**  Displays gray shading boxes in the table when there are multiple rows.

**Show Tooltip**  Displays tips that appear when you hover over areas of the table.

**Show Test Build Panel**  Displays the control area that lets you create a test build using a random sample from the original table. This is particularly useful when you have large amounts of data. See “Show Test Build Panel” on page 321.

**Make Into Data Table**  Makes a data table from the report. There is one data table for each row table, because labels of different row tables might not be mapped to the same structure.

**Full Path Column Name**  Uses the fully qualified column names of grouping columns for the column name in the created data table.

See *Using JMP* for more information about the following options:
**Local Data Filter**  Shows or hides the local data filter that enables you to filter the data used in a specific report.

**Redo**  Contains options that enable you to repeat or relaunch the analysis. In platforms that support the feature, the Automatic Recalc option immediately reflects the changes that you make to the data table in the corresponding report window.

**Save Script**  Contains options that enable you to save a script that reproduces the report to several destinations.

For a description of the options in the Select Columns red triangle menu, see *Using JMP*.

### Show Test Build Panel

If you have a very large data table, you might want to use a small subset of the data table to try out different table layouts to find one that best shows the summary information. In this case, JMP generates a random subset of the size as specified and uses that subset when it builds the table. To use the test build feature:

1. Click the Tabulate red triangle and select **Show Test Build Panel**.
2. Enter the size of the sample that you want in the box under **Sample Size (>1) or Sampling Rate (<1)**, as shown in Figure 9.12. The size of the sample can be either the proportion of the active table that you enter or the number of rows from the active table.

![Figure 9.12 The Test Build Panel](image)

3. Click **Resample**.
4. To see the sampled data in a JMP data table, click the **Test Data View** button. When you dismiss the test build panel, Tabulate uses the full data table to regenerate the tables as designed.

### Right-Click Menu for Columns

Right-click a column in a table to see the following options:

**Delete**  Deletes the selected column.

**Use as Grouping column**  Changes the analysis column to a grouping column.

**Use as Analysis column**  Changes the grouping column to an analysis column.
Tabulate
Additional Examples of the Tabulate Platform

Change Item Label   (Appears only for separate or nested columns.) Enter a new label.

Combine Tables (Columns by Categories)   (Appears only for separate or nested columns.) Combines separate or nested columns. See “Example of Combining Columns into a Single Table” on page 326.

Nest Grouping Columns   Nests grouping columns vertically or horizontally.

Separate Tables   (Appears only for combined tables.) Creates a separate table for each column.

Remove Column Label   Removes the column name from the column table.

Restore Column Label   Restores a hidden column name to the column table.

Order By Count   Orders the levels of a grouping column by the count of each level, from most to least. This option can also be used to override the setting of the Order by count of grouping columns option for a particular grouping column.

Additional Examples of the Tabulate Platform

• “Example of Creating Different Tables and Rearranging Contents”
• “Example of Combining Columns into a Single Table”
• “Example Using a Page Column”

Example of Creating Different Tables and Rearranging Contents

This example contains the following steps:
1. Create a Table of Counts
2. Create a Table Showing Statistics
3. Rearrange the Table Contents

Create a Table of Counts

Suppose that you would like to create a table that contains counts for how many people in a survey own Japanese, European, and American cars. You also want the counts broken down by the size of the car.
Figure 9.13 Table Showing Counts of Car Ownership

<table>
<thead>
<tr>
<th>country</th>
<th>size</th>
<th>N</th>
</tr>
</thead>
<tbody>
<tr>
<td>American</td>
<td>Large</td>
<td>36</td>
</tr>
<tr>
<td></td>
<td>Medium</td>
<td>53</td>
</tr>
<tr>
<td></td>
<td>Small</td>
<td>26</td>
</tr>
<tr>
<td>European</td>
<td>Large</td>
<td>4</td>
</tr>
<tr>
<td></td>
<td>Medium</td>
<td>17</td>
</tr>
<tr>
<td></td>
<td>Small</td>
<td>19</td>
</tr>
<tr>
<td>Japanese</td>
<td>Large</td>
<td>2</td>
</tr>
<tr>
<td></td>
<td>Medium</td>
<td>54</td>
</tr>
<tr>
<td></td>
<td>Small</td>
<td>92</td>
</tr>
</tbody>
</table>

1. Select **Help > Sample Data Library** and open Car Poll.jmp.
2. Select **Analyze > Tabulate**.
3. Click **country** and drag it into the Drop zone for rows.
4. Click **size** and drag it to the right of the **country** heading.

Figure 9.14 Country and Size Added to the Table
Create a Table Showing Statistics

Suppose that you would like to see the mean (average) and the standard deviation of the age of people who own each size of car.

**Figure 9.15** Table Showing Mean and Standard Deviation by Age

<table>
<thead>
<tr>
<th>country</th>
<th>size</th>
<th>age</th>
<th>Mean</th>
<th>Std Dev</th>
</tr>
</thead>
<tbody>
<tr>
<td>American</td>
<td>Large</td>
<td>age</td>
<td>38.8</td>
<td>6.2</td>
</tr>
<tr>
<td></td>
<td>Medium</td>
<td>age</td>
<td>31.1</td>
<td></td>
</tr>
<tr>
<td></td>
<td>Small</td>
<td>age</td>
<td>30.4</td>
<td></td>
</tr>
<tr>
<td>European</td>
<td>Large</td>
<td>age</td>
<td>30.5</td>
<td>5.8</td>
</tr>
<tr>
<td></td>
<td>Medium</td>
<td>age</td>
<td>30.9</td>
<td></td>
</tr>
<tr>
<td></td>
<td>Small</td>
<td>age</td>
<td>30.8</td>
<td></td>
</tr>
<tr>
<td>Japanese</td>
<td>Large</td>
<td>age</td>
<td>28.5</td>
<td>4.9</td>
</tr>
<tr>
<td></td>
<td>Medium</td>
<td>age</td>
<td>30.2</td>
<td>4.7</td>
</tr>
<tr>
<td></td>
<td>Small</td>
<td>age</td>
<td>29.7</td>
<td>5.9</td>
</tr>
</tbody>
</table>

1. Start from Figure 9.14. Click *age* and drag it to the right of the *size* heading.
2. Click *Mean* and drag it over *Sum*.
3. Click *Std Dev* and drag it below *Mean*.

Std Dev is placed below Mean in the table. Dropping Std Dev above Mean places Std Dev above Mean in the table.
**Figure 9.16** Age, Mean, and Std Dev Added to the Table

Rearrange the Table Contents

Suppose that you would prefer size to be on top, showing a crosstab layout.

**Figure 9.17** Size on Top

Rearrange the table contents.

1. Start from Figure 9.16. Click the size heading and drag it to the right of the table headings.
2. Click age and drag it under the Large Medium Small heading.
3. Select both Mean and Std Dev, and then drag them under the Large heading.

Now your table clearly presents the data. It is easier to see the mean and standard deviation of the car owner age broken down by car size and country.

**Example of Combining Columns into a Single Table**

In this example, you have data from students indicating the importance of self-reported factors in children’s popularity (grades, sports, looks, money). Suppose that you want to see all of these factors in a single, combined table with additional statistics and factors.

**Figure 9.19 Adding Demographic Data**

1. Select Help > Sample Data Library and open Children’s Popularity.jmp.
2. Select Analyze > Tabulate.
3. Select Grades, Sports, Looks, and Money and drag them into the Drop zone for rows.

Figure 9.20 Columns by Categories

Notice that a single, combined table appears.
Tabulate the percentage of the one to four ratings of each category.

4. Drag Gender into the empty heading at left.
5. Drag % of Total above the numbered headings.
6. Drag All beside the number 4.

Figure 9.21 Gender, % of Total, and All Added to the Table
Break down the tabulation further by adding demographic data.

7. Drag Urban/Rural below the % of Total heading.

**Figure 9.22 Urban/Rural Added to the Table**

<table>
<thead>
<tr>
<th>Gender</th>
<th>% of Total</th>
<th>Urban</th>
<th>Rural</th>
<th>Suburban</th>
</tr>
</thead>
<tbody>
<tr>
<td>boy</td>
<td>2.30%</td>
<td>2.93%</td>
<td>3.66%</td>
<td>5.02%</td>
</tr>
<tr>
<td>Sports</td>
<td>6.49%</td>
<td>3.87%</td>
<td>2.72%</td>
<td>0.83%</td>
</tr>
<tr>
<td>Looks</td>
<td>3.14%</td>
<td>4.60%</td>
<td>2.72%</td>
<td>3.35%</td>
</tr>
<tr>
<td>Money</td>
<td>1.88%</td>
<td>2.30%</td>
<td>4.81%</td>
<td>4.81%</td>
</tr>
<tr>
<td>girl</td>
<td>4.39%</td>
<td>4.39%</td>
<td>4.39%</td>
<td>4.18%</td>
</tr>
<tr>
<td>Sports</td>
<td>2.30%</td>
<td>6.46%</td>
<td>5.64%</td>
<td>2.93%</td>
</tr>
<tr>
<td>Looks</td>
<td>5.62%</td>
<td>6.35%</td>
<td>3.35%</td>
<td>1.05%</td>
</tr>
<tr>
<td>Money</td>
<td>1.05%</td>
<td>6.92%</td>
<td>4.19%</td>
<td>9.21%</td>
</tr>
</tbody>
</table>

You can see that for boys in rural, suburban, and urban areas, sports are the most important factor for popularity. For girls in rural, suburban, and urban areas, looks are the most important factor for popularity.

**Example Using a Page Column**

In this example, you have data containing height measurements for male and female students. You want to create a table that shows the mean of the heights by the age of the students. Then you want to stratify your data by sex in different tables. To do so, add the stratification column as a page column, which builds the pages for each group.

**Figure 9.23 Mean Height of Students by Sex**

1. Select Help > Sample Data Library and open Big Class.jmp.
2. Select Analyze > Tabulate.
   - Since height is the variable that you are examining, you want it to appear at the top of the table.
3. Click height and drag it into the Drop zone for columns.
You want the statistics by age, and you want age to appear on the side.

4. Click age and drag it into the blank cell next to the number 2502.

5. Click Mean and drag it into the cell that says Sum.

6. Click sex and drag it into Page Column.

7. Select F from the Page Column list to show the mean of the heights for only females.

8. Select M from the Page Column list to show the mean of the heights for only males. You can also select None Selected to show all values.

Figure 9.24 Using a Page Column
The Simulate platform is available only in JMP Pro.

The Simulate feature provides powerful parametric and nonparametric simulation capability. Use Simulate to do the following:

- Expand on the bootstrap to provide parametric bootstrapping.
- Obtain power calculations in nonstandard situations.
- Approximate the distribution of statistics, such as predicted values, and confidence intervals, in nonstandard situations.
- Conduct permutation tests.
- Explore the effect of assumptions about predictors on models.
- Explore various “what if” scenarios relative to your models.
- Evaluate new or existing statistical methods.

The Simulate option is available in many reports, including all of those that support Bootstrap. To access the Simulate option, right-click in a report.

Figure 10.1 Power Analysis Using Simulate
Contents

Overview of the Simulate Platform .................................................. 333
Examples That Use Simulate .......................................................... 334
  Construct Semiparametric Confidence Intervals for Variance Components ....... 334
  Conduct a Permutation Test ......................................................... 340
  Explore Retaining a Factor in Generalized Regression .......................... 342
  Conduct Prospective Power Analysis for a Nonlinear Model ...................... 347
Launch the Simulate Window ......................................................... 356
The Simulate Window .................................................................... 356
The Simulate Results Table ............................................................ 357
  Simulation Results Report ............................................................ 358
  Simulated Power Report .............................................................. 358
Overview of the Simulate Platform

The Simulate platform provides simulated results for a column of statistics in a report. Right-click a column of statistics in a report and select Simulate. In the Simulate window, specify a column in your data table that forms the basis for your simulation. This is the column that you switch out. This column can have any role in the analysis. In particular, it can be a response or a predictor in a model. You then specify a column in your data table that contains a formula that you want to use for the simulation. This is the column that you switch in. It functions as a surrogate for the column that you switched out.

**Note:** Your data table must contain a column that has a random component.

The method works as follows. A column of simulated values is generated based on the formula in the formula column that you switch in. The entire analysis that generated the report containing the statistics of interest is rerun using this new column of simulated values to replace the column that you switched out. This process is repeated $N$ times, where $N$ is the total number of samples that you specify.

The Simulate analysis produces an output data table showing a summary of the analysis.

- Each row of the data table represents the results of the analysis for one column of simulated values.
- There is a column for each row of the report table involved in the simulation.
- There are scripts to facilitate your analysis.

**Tip:** The Simulate platform reruns the entire analysis that appears in the platform report from which Simulate is invoked. As a result, Simulate might run slowly for your selected column because of extraneous analyses in the report. If Simulate is taking a long time, remove extraneous options from the platform report before running Simulate.

Simulate is available in all statistical platforms except the following: Association Analysis, Diagram, Multidimensional Scaling, Multiple Factor Analysis, Reliability Block Diagram, Reliability Forecast, Repairable Systems Simulation, Response Screening, and Text Explorer.
Examples That Use Simulate

Learn how to get simulated results for your data in different scenarios.

- “Construct Semiparametric Confidence Intervals for Variance Components”
- “Conduct a Permutation Test”
- “Explore Retaining a Factor in Generalized Regression”
- “Conduct Prospective Power Analysis for a Nonlinear Model”
- For an example that shows how to simulate a confidence interval for Ppk and the percent nonconforming for a non-normal variable, see Quality and Process Methods.

Construct Semiparametric Confidence Intervals for Variance Components

In this example, your goal is to obtain semiparametric confidence intervals for the variance components of hard-to-change variables. For this data, you are interested in the effects of temperature, time, and the amount of catalyst on a reaction. Temperature is a very-hard-to-change variable (whole plot factor), time is hard-to-change (subplot factor), and the amount of catalyst is easy-to-change. For information about whole plot and subplot factors, see the Design of Experiments Guide.

Previous studies have suggested that the whole-plot standard deviation is about twice the error standard deviation, and the sub-plot error is about 1.5 times the error standard deviation. The Wald intervals given in the REML report, which assume that the variance components are asymptotically normal, have poor coverage properties. You obtain confidence intervals using percentiles of the simulated distributions of the variance components.

Construct the Design

In this section, you construct a custom design for your split-split-plot experiment.

**Tip:** If you prefer to skip the steps in this section, select Help > Sample Data Library and open Design Experiment/Catalyst Design.jmp. In the Catalyst Design.jmp data table, click the green triangle next to the DOE Simulate script. Then go to “Fit the Model” on page 337.

1. Select DOE > Custom Design.
2. In the Factors outline, type 3 next to Add N Factors.
3. Click Add Factor > Continuous.
4. Double-click to rename these factors Temperature, Time, and Catalyst.
Keep the default Values of –1 and 1 for these factors.

5. For Temperature, click Easy and select Very Hard.
   This defines Temperature to be a whole plot factor.

6. For Time, click Easy and select Hard for Time.
   This defines Time to be a subplot factor.

7. Click Continue.

8. In the Model outline, select Interactions > 2nd.
   This adds all two-way interactions to the model.

9. Click the Custom Design red triangle and select Simulate Responses.
   This opens the Simulate Responses window after you select Make Table to construct the design table.

   \textbf{Note:} Setting the Random Seed in step 10 and Number of Starts in step 11 reproduces the same design shown in this example. In constructing a design on your own, these steps are not necessary.

10. (Optional) Click the Custom Design red triangle and select Set Random Seed. Type 12345 and click OK.

11. (Optional) Click the Custom Design red triangle and select Number of Starts. Type 1000 and click OK.

12. Click Make Design.

13. Click Make Table.

   \textbf{Note:} The entries in your Y and Y Simulated columns might differ from those that appear in Figure 10.2.
The design table and a Simulate Responses window appear. Notice that the design table contains a **DOE Simulate** script. At any time, you can run this script to specify different parameter values.
Continue to the next section, where you specify standard deviations for the whole plot and subplot errors, and fit a REML model to the first set of simulated values.

**Fit the Model**

In this section, you fit a model using the REML method. Assume that the whole plot and subplot errors are normal. Based on your estimates of their standard deviations, if the error standard deviation is about 1 unit, the whole plot standard deviation is about 2 units and the subplot standard deviation is about 1.5 units. Since you are interested only in the whole- and sub-plot variation, you do not need to change the values assigned to Effects in the Simulate Responses outline.

1. In the Distribution panel (Figure 10.3), next to **Whole Plots** $\sigma$, type 2.
   
   Notice that the Normal distribution is selected by default. As a result, normal error is added to the formula.

2. Next to **Subplots** $\sigma$, type 1.5.

3. Click **Apply**.

   In the data table, the formula for $Y_{Simulated}$ updates to reflect your specifications. To view the formula, click the plus sign to the right of the column name in the Columns panel.

4. In the data table, click the green triangle next to the **Model** script.

5. Click the $Y$ variable next to the $Y$ button and click **Remove**.

6. Click $Y_{Simulated}$ and click the $Y$ button.

   This action replaces $Y$ with a column that contains a simulation formula.

7. Click **Run**.

   The model that is fit is based on a single set of simulated responses.

   **Note:** Because the values in $Y_{Simulated}$ are randomly generated, the entries in your report might differ from those that appear in Figure 10.4.

---

**Figure 10.4** REML Report Showing Wald Confidence Intervals
Generate Confidence Intervals

In this section, you simulate variance component estimates and use these to construct simulated percentile confidence intervals.

1. In the REML Variance Components Estimates outline, right-click in the Var Component column and select Simulate.

**Figure 10.5  Simulate Window**

![Simulate Window](image)

In your simulations, you replace the column Y Simulated, which you used to run your model, with a new instance of the column Y Simulated, which generates a new column of simulated values for each simulation. The column on which you right-clicked and that appears as selected, Var Component, is simulated for each effect listed in the Parameter Estimates table.

2. Next to Number of Samples, enter 200.

3. (Optional) Next to Random Seed, enter 456.

   This reproduces the values shown in Figure 10.6, except for the values in row 1.

4. Click OK.

   The entries in your row 1 might differ from those that appear in Figure 10.6.
Figure 10.6 Table of Simulated Results for Var Component (Partial View)

The first row of the Fit Least Squares Simulate Results (Var Component) data table contains the initial values of **Var Component** and is excluded. The remaining rows contain simulated values.

5. Run the **Distribution** script.

Figure 10.7 Distribution Plots for Variance Components (Partial View)
For each variance component, confidence intervals at various confidence levels are shown in the Simulation Results report. Compare the 95% intervals in the Alpha=0.05 row of each table to the intervals given in the REML report (Figure 10.4):

– The simulated 95% confidence interval for the whole-plot variance component is -3.296 to 22.863. The Wald interval given in the REML report is -1.973 to 5.086.

– The simulated 95% confidence interval for the sub-plot variance component is -0.332 to 10.459. The Wald interval given in the REML report is -0.605 to 1.223.

The intervals that you obtain using simulation are considerably wider than the REML interval calculated from your single set of values. For more precise intervals, consider running a larger number of simulations.

**Conduct a Permutation Test**

In this example, you use Simulate to conduct a randomization or permutation test. You are studying the effects of three drugs on pain, and are interested in whether they differ in their effects. Because you have a very small sample size and are somewhat concerned about violations of the usual ANOVA assumptions, you can use Simulate to conduct a permutation test.

First, you construct a formula that randomly shuffles the pain measurements among the three drugs. Under the null hypothesis of no effect, any of these allocations is as likely as any other. It follows that the $F$ ratios obtained in this manner approximate the distribution of $F$ ratios under the null hypothesis. Finally, you compare the observed value of the $F$ ratio to the null distribution obtained by simulation.

**Define the Simulation Formula**

1. Select Help > Sample Data Library and open Analgesics.jmp.
2. Select Cols > New Columns.
3. Type Pain Shuffled for Column Name.
4. From the Column Properties list, select Formula.
5. In the function list, select Row > Col Stored Value.
6. In the Columns list, double-click pain.
7. Click the insert key (^) in the list of symbols above the editor panel.
8. From the list of functions, select Random > Col Shuffle.

**Figure 10.8 Completed Formula**

Col Stored Value (pain, Col Shuffle ( ) )
Chapter 10

Basic Analysis

Simulate

This formula randomly shuffles the entries in the pain column.

9. Click OK in the Formula Editor window.

10. Click OK in the Column Info window.

Perform the Permutation Test

1. Select Analyze > Fit Y by X.
2. Select pain and click Y, Response.
4. Click OK.
5. Click the Oneway Analysis red triangle and select Means/Anova.

Figure 10.9 Analysis of Variance Report

<table>
<thead>
<tr>
<th>Source</th>
<th>DF</th>
<th>Sum of Squares</th>
<th>Mean Square</th>
<th>F Ratio</th>
<th>Prob &gt; F</th>
</tr>
</thead>
<tbody>
<tr>
<td>drug</td>
<td>2</td>
<td>98.8950</td>
<td>49.4975</td>
<td>6.2780</td>
<td>0.0053*</td>
</tr>
<tr>
<td>Error</td>
<td>30</td>
<td>233.67877</td>
<td>7.9560</td>
<td></td>
<td></td>
</tr>
<tr>
<td>C.Total</td>
<td>32</td>
<td>338.57335</td>
<td></td>
<td></td>
<td></td>
</tr>
</tbody>
</table>

Notice that the F ratio is 6.2780.

6. In the Analysis of Variance outline, right-click the F Ratio column and select Simulate.

7. In the Column to Switch Out list, click pain.

8. In the Column to Switch In list, click Pain Shuffled.

9. Next to Number of Samples, enter 1000.

10. (Optional) Next to Random Seed, enter 456.

This reproduces the values in this example.

Figure 10.10 Completed Simulate Window

11. Click OK.

In the table of simulated results, the C. Total and Error columns are empty, since the F Ratio value in the Analysis of Variance table applies only to drug.

12. In the table of simulated values, run the Distribution script.
**Figure 10.11** Simulated Distribution of $F$ Ratios under the Null Distribution

The observed $F$ ratio value of 6.2780 is represented with a red line in the histogram. This value falls in the upper 0.5% of the simulated null distribution of $F$ ratios. This presents strong evidence that the three drugs differ in their effects on pain.

**Explore Retaining a Factor in Generalized Regression**

In this example, you construct a generalized regression model and use the active parameters to fit a reduced model. Based on this reduced model, you use simulation to explore the likelihood that one of the factors is included in the model.

A pharmaceutical manufacturer has historical information about the dissolution of a tablet inside the body and various factors that can affect the dissolution rate. A tablet with a dissolution rate below 70 is considered defective. You want to understand which factors affect dissolution rate.

**Fit the Model**

In this section, you fit a model using generalized regression.

**Tip:** If you prefer not to work through the steps in this section, click the green triangle next to the Generalized Regression script in the Tablet Production.jmp data table to obtain the model.
1. Select **Help > Sample Data Library** and open Tablet Production.jmp.
2. Select **Analyze > Fit Model**.
3. Click Dissolution and click **Y**.
4. Select Mill Time through Atomizer Pressure and click **Add**.
5. From the Personality list, select **Generalized Regression**.
6. Click **Run**.
7. In the Model Launch panel, select the **Adaptive** box.
8. In the Model Launch panel, click **Go**.

**Figure 10.12 Model Based on Adaptive Lasso**

<table>
<thead>
<tr>
<th>Term</th>
<th>Estimate</th>
<th>Std Error</th>
<th>Wald ChiSquare</th>
<th>Prob &gt; ChiSquare</th>
<th>Lower 95%</th>
<th>Upper 95%</th>
</tr>
</thead>
<tbody>
<tr>
<td>Intercept</td>
<td>108.6400</td>
<td>24.32975</td>
<td>19.953977</td>
<td>&lt;.0001*</td>
<td>60.948831</td>
<td>156.33236</td>
</tr>
<tr>
<td>Mill Time</td>
<td>0.130278</td>
<td>0.028185</td>
<td>21.365139</td>
<td>&lt;.0001*</td>
<td>0.0750064</td>
<td>0.1855195</td>
</tr>
<tr>
<td>Screen Size[3-5]</td>
<td>4.187759</td>
<td>0.541499</td>
<td>59.8106</td>
<td>&lt;.0001*</td>
<td>3.1264548</td>
<td>5.2490665</td>
</tr>
<tr>
<td>Screen Size[4-9]</td>
<td>2.397729</td>
<td>0.567317</td>
<td>17.76534</td>
<td>&lt;.0001*</td>
<td>1.2790481</td>
<td>3.5024977</td>
</tr>
<tr>
<td>Mag Supplier[Jones Inc-Smith Ind]</td>
<td>0</td>
<td>0</td>
<td>1.0000</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>Lactose Supplier[Bond Inc-James Ind]</td>
<td>0</td>
<td>0</td>
<td>1.0000</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>Sugar Supplier[Sour-Sweet]</td>
<td>0</td>
<td>0</td>
<td>1.0000</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>Talk Supplier[Rough-Smooth]</td>
<td>0</td>
<td>0</td>
<td>1.0000</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>Blend Time</td>
<td>0.7233423</td>
<td>0.1381484</td>
<td>27.325338</td>
<td>&lt;.0001*</td>
<td>0.4515051</td>
<td>0.9931796</td>
</tr>
<tr>
<td>Blend Speed</td>
<td>0.2130088</td>
<td>0.239205</td>
<td>0.7954204</td>
<td>0.3725</td>
<td>-0.255187</td>
<td>0.6813644</td>
</tr>
<tr>
<td>Compressor[Compress1-Compress2]</td>
<td>-0.538112</td>
<td>0.393373</td>
<td>1.8155148</td>
<td>0.1778</td>
<td>-1.320857</td>
<td>0.2446338</td>
</tr>
<tr>
<td>Force</td>
<td>0</td>
<td>0</td>
<td>1.0000</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>Coating Supplier[Coat-Mac]</td>
<td>0</td>
<td>0</td>
<td>1.0000</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>Cooling Supplier[Down-Mac]</td>
<td>0</td>
<td>0</td>
<td>1.0000</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>Coating Viscosity</td>
<td>0.1834341</td>
<td>0.0500838</td>
<td>13.414242</td>
<td>0.0002*</td>
<td>0.0852717</td>
<td>0.2815965</td>
</tr>
<tr>
<td>Hatch Temp</td>
<td>0</td>
<td>0</td>
<td>1.0000</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>Exhaust Temp</td>
<td>0</td>
<td>0</td>
<td>1.0000</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>Spray Rate</td>
<td>-0.204856</td>
<td>0.0420142</td>
<td>23.583267</td>
<td>&lt;.0001*</td>
<td>-0.286702</td>
<td>-0.12201</td>
</tr>
<tr>
<td>Atomizer Pressure</td>
<td>0</td>
<td>0</td>
<td>1.0000</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
</tbody>
</table>

You are interested in the parameter estimates shown in the Normal Adaptive Lasso with AICc Validation report. Based on the nonzero parameter estimates, the model suggests that Mill Time, Screen Size, Blend Time, Blend Speed, Compressor, Coating Viscosity, and Spray Rate are related to Dissolution.

**Reduce the Model**

Before reducing the model, ensure that no columns are selected in the Tablet Production.jmp data table. Selected columns are not deselected in the first step below. Ensuring that no columns are selected prevents the inadvertent inclusion of columns with zeroed terms.
Simulate
Examples That Use Simulate

Chapter 10
Basic Analysis

If you prefer not to work through the steps in this section, click the green triangle next to the **Generalized Regression Reduced Model** script in the Tablet Production.jmp data table to obtain the reduced model.

1. Click the red triangle next to Normal Adaptive Lasso with AICc Validation and select **Relaunch Active Set > Relaunch with Active Effects**.
   
   This opens a Fit Model window that places the terms with nonzero coefficient estimates in the Parameter Estimates reports into the Construct Model Effects list. The response is entered as Y. The Generalized Regression personality is selected.

2. Click **Run**.

3. In the Model Launch panel, select the **Adaptive** box.

4. In the Model Launch panel, click **Go**.

**Figure 10.13 Reduced Model Using Adaptive Lasso**

Notice that the estimate for **Blend Speed** has a confidence interval (Lower 95%) that comes very close to including zero. Next, perform a simulation study to see how often **Blend Speed** would be included in the model if other data values from the dissolution distribution have been observed.

**Explore the Inclusion of Blend Speed in the Model**

Use the report for the reduced model (Figure 10.13) in the steps below.

1. Click the red triangle next to Normal Adaptive Lasso with AICc Validation and select **Save Columns > Save Simulation Formula**.
   
   This adds a new column called Dissolution Simulation Formula to the Tablet Production.jmp data table.

2. (Optional) In the data table Columns panel, click the plus sign to the right of Dissolution Simulation Formula.
For each row, this formula simulates a value that could be obtained given the model and the distribution of Dissolution, which is estimated to be Normal with standard deviation about 1.998.

3. Click **Cancel**.

4. Go back to the reduced model report window. In the Parameter Estimates for Original Predictors report, right-click in the Estimate column and select **Simulate**. Make sure that Dissolution is selected in the Column to Switch Out list.

5. Next to **Number of Samples**, enter 300.

   For the simulation, you ask JMP to replace the Dissolution column in each of 300 analyses with values simulated using the Dissolution Simulation Formula column.

6. (Optional) Set the **Random Seed** to 123.

   This reproduces the values in this example.
7. Click **OK**.

   The first row of the table contains the initial values of the Estimates and is excluded. The remaining rows contain simulated values.

8. Run the **Distribution** script.

9. Press Ctrl, click the Blend Speed red triangle and select **Display Options > Customize Summary Statistics**.

10. Select **N Zero**.

11. Click **OK**.

12. Scroll to the Distribution report for **Blend Speed**.
The Summary Statistics report shows that for $103/300 = 34.3\%$ of the simulations, the Blend Speed estimates are zero.

### Conduct Prospective Power Analysis for a Nonlinear Model

In this example, you are interested in the main effects of six continuous factors on whether a part passes or fails inspection. The response is binomial and you can afford a total of 60 runs.

### Plan for the Example

You model the probability of a success using a generalized linear model with the logit as a link function. The logit link function fits a logistic model:

$$
\pi(X) = \frac{1}{1 + e^{-(\beta_0 + \beta_1 X_1 + \ldots + \beta_6 X_6)}}
$$
where \( \pi(X) \) denotes the probability that a part passes at the given design settings \( X = (X_1, X_2, ..., X_6) \).

Denote the linear predictor by \( L(X) \):

\[
L(X) = \beta_0 + \beta_1 X_1 + ... + \beta_6 X_6
\]

Next, you explore power for the following values of the coefficients of the linear predictor:

<table>
<thead>
<tr>
<th>Coefficient</th>
<th>Value</th>
</tr>
</thead>
<tbody>
<tr>
<td>( \beta_0 )</td>
<td>0</td>
</tr>
<tr>
<td>( \beta_1 )</td>
<td>1</td>
</tr>
<tr>
<td>( \beta_2 )</td>
<td>0.9</td>
</tr>
<tr>
<td>( \beta_3 )</td>
<td>0.8</td>
</tr>
<tr>
<td>( \beta_4 )</td>
<td>0.7</td>
</tr>
<tr>
<td>( \beta_5 )</td>
<td>0.6</td>
</tr>
<tr>
<td>( \beta_6 )</td>
<td>0.5</td>
</tr>
</tbody>
</table>

Because the intercept in the linear predictor is 0, when all factors are set to 0, the probability of a passing part equals 50%. The probabilities associated with the levels of the \( i^{th} \) factor, when all other factors are set to 0, are given below.

<table>
<thead>
<tr>
<th>Factor ( X_i )</th>
<th>Percent Passing at ( X_i = 1 )</th>
<th>Percent Passing at ( X_i = -1 )</th>
<th>Difference</th>
</tr>
</thead>
<tbody>
<tr>
<td>( X_1 )</td>
<td>73.11%</td>
<td>26.89%</td>
<td>46.2%</td>
</tr>
<tr>
<td>( X_2 )</td>
<td>71.09%</td>
<td>28.91%</td>
<td>42.2%</td>
</tr>
<tr>
<td>( X_3 )</td>
<td>69.00%</td>
<td>31.00%</td>
<td>38.0%</td>
</tr>
<tr>
<td>( X_4 )</td>
<td>66.82%</td>
<td>33.18%</td>
<td>33.6%</td>
</tr>
<tr>
<td>( X_5 )</td>
<td>64.56%</td>
<td>35.43%</td>
<td>29.1%</td>
</tr>
<tr>
<td>( X_6 )</td>
<td>62.25%</td>
<td>37.75%</td>
<td>24.5%</td>
</tr>
</tbody>
</table>

For example, when all factors other than \( X_1 \) are set to 0, the difference in pass rates that you want to detect is 46.2%. The smallest difference in pass rates that you want to detect occurs when all factors other than \( X_6 \) are set to zero and that difference is 24.5%.
Chapter 10
Basic Analysis

Simulate
Examples That Use Simulate

**Construct the Design**

In this section, you construct a custom design for your experiment.

**Note:** If you prefer to skip the steps in this section, select Help > Sample Data Library and open Design Experiment/Binomial Experiment.jmp. Click the green triangle next to the DOE Simulate script and then go to “Define Simulated Responses” on page 351.

1. Select **DOE > Custom Design**.

   **Note:** Although a custom design is not optimal for a non-linear situation, in this example, for simplicity, you can use the Custom Design platform rather than the Nonlinear Design platform. For an example illustrating why a design constructed using the Nonlinear Design platform is better than an orthogonal design, see the *Design of Experiments Guide*.

2. In the Factors outline, type 6 next to **Add N Factors**.
3. Click **Add Factor > Continuous**.
4. Click **Continue**.
   
   You are constructing a main effects design, so do not make any changes to the Model outline.
5. Under Number of Runs, type 60 next to **User Specified**.
6. Click the Custom Design red triangle and select **Simulate Responses**.
   
   This opens the Simulate Responses window after you select Make Table to construct the design table.

   **Note:** Setting the Random Seed in step 7 and Number of Starts in step 8 reproduces the same design shown in this example. In constructing a design on your own, these steps are not necessary.

7. (Optional) Click the Custom Design red triangle and select **Set Random Seed**. Type 12345 and click **OK**.
8. (Optional) Click the Custom Design red triangle and select **Number of Starts**. Type 1 and click **OK**.
9. Click **Make Design**.
10. Click **Make Table**.

   **Note:** The entries in your **Y** and **Y Simulated** columns might differ from those that appear in Figure 10.17.
Figure 10.17 Partial View of Design Table

![Partial View of Design Table](image)

Figure 10.18 Simulate Responses Window

![Simulate Responses Window](image)

The design table and a Simulate Responses window appear. Two columns are added to the design table:

- $Y$ contains a set of values simulated according to the specifications in the Simulate Responses window.

- $Y$ Simulated contains a formula that calculates its values using the formula for the model that is specified in the Simulate Responses window. To view the formula, click the plus sign to the right of the column name in the Columns panel.

Continue to the next section, where you simulate binomial responses and fit a generalized linear model to these simulated responses.
Define Simulated Responses

Your plan is to simulate binomial response data where the probability of success is given by a logistic model. For more information about Simulate Response, see the *Design of Experiments Guide*.

**Note:** If you prefer to skip the steps in this section, click the green triangle next to the **Simulate Model Responses** script. Then go to “Fit the Generalized Linear Model” on page 352.

1. In the Simulate Responses window (Figure 10.18), enter the following values under Y:
   - Next to Intercept, type 0.
   - Next to X1, 1 is entered by default. Keep that value.
   - Next to X2, type 0.9.
   - Next to X3, type 0.8.
   - Next to X4, type 0.7.
   - Next to X5, type 0.6.
   - Next to X6, type 0.5.
2. In the Distribution outline, select **Binomial**.
   Leave the value for N set to 1, indicating that there is only one unit per trial.

**Figure 10.19** Completed Simulate Responses Window

3. Click **Apply**.

   In the design data table, the Y Simulated column is replaced with a formula column that generates binomial values. A column called Y N Trials indicates the number of trials for each run.

4. (Optional) Click the plus sign to the right of Y Simulated in the Columns panel.
Figure 10.20 Random Binomial Formula for Y Simulated

Fit the Generalized Linear Model

In this section, you fit a logistic model using the Generalized Linear Model personality.

1. In the data table, click the green triangle next to the Model script.
2. Click the Y variable next to the Y button and click Remove.
3. Click Y Simulated and click the Y button.
   You are replacing Y with a column that contains randomly generated binomial values.
4. From the Personality list, select Generalized Linear Model.
5. From the Distribution list, select Binomial.
   Notice that the Logit function appears in the Link Function menu.
6. Click Run.
   The model that is fit is based on a single set of simulated binomial responses.

Explore Power

In this section, you simulate likelihood ratio test $p$-values to explore the power of detecting a difference over a range of probability values that is determined by the linear predictor with the coefficient values given in “Plan for the Example” on page 347.

1. In the Effect Tests outline, right-click in the Prob>ChiSq column and select Simulate.
Make sure the Y Simulated column is selected in the Column to Switch Out list. This column contains the values that were used to fit the model. When you select the column Y Simulated under Column to Switch In, for each simulation, you are telling JMP to replace the values in Y Simulated with a new column of values that are simulated using the formula in the column Y Simulated.

The column that you have selected in the report, Prob>ChiSq, is the p-value for a likelihood ratio test of whether the associated main effect is 0. The Prob>ChiSq value is simulated for each effect listed in the Effect Tests table.

2. Next to Number of Samples, type 500.
3. Click OK.

A Generalized Linear Model Simulate Results data table appears.

**Note:** Because response values are simulated, your simulated p-values might differ from those shown in Figure 10.22.

**Figure 10.22** Table of Simulated Results, Partial View

The first row of the table contains the initial values of Prob>ChiSq and is excluded. The remaining 500 rows contain simulated values.

4. Run the Power Analysis script.

**Note:** Because response values are simulated, your simulated power results might differ from those shown in Figure 10.23.
The histograms plot the 500 simulated Prob>ChiSq values for each main effect. The Simulated Power outline shows the simulated Rejection Rate in the 500 simulations.

For easier viewing, stack the reports and de-select the plots.

5. Click the Distributions red triangle and select **Stack**.

6. Press Ctrl and click the X1 red triangle, and de-select **Outlier Box Plot**.

7. Press Ctrl and click the X1 red triangle, select **Histogram Options**, and de-select **Histogram**.

**Note:** Because response values are simulated, your simulated power results might differ from those shown in Figure 10.24.
In the Simulated Power outlines, the Rejection Rate for each row gives the proportion of 
\( p \)-values that are smaller than the corresponding Alpha. For example, for \( X3 \), which 
corresponds to a coefficient value of 0.8 and a probability difference of 38\%, the simulated 
power for a 0.05 significance level is \( \frac{379}{500} = 0.758 \). Table 10.1 summarizes the estimated 
power at the 0.05 significance level for all effects. Notice how power decreases as the 
Difference to Detect decreases. Also notice that the power to detect an effect as large as 
24.5\% (\( X6 \)) is only approximately 0.37.

Note: Because response values are simulated, your simulated power results might differ 
from those shown in Table 10.1.

Table 10.1 Simulated Power at Significance Level 0.05

<table>
<thead>
<tr>
<th>Factor</th>
<th>Percent Passing at ( X_i = 1 )</th>
<th>Percent Passing at ( X_i = -1 )</th>
<th>Difference to Detect</th>
<th>Simulated Power (Rejection Rate) at Alpha=0.05</th>
</tr>
</thead>
<tbody>
<tr>
<td>( X_1 )</td>
<td>73.11%</td>
<td>26.89%</td>
<td>46.2%</td>
<td>0.852</td>
</tr>
<tr>
<td>( X_2 )</td>
<td>71.09%</td>
<td>28.91%</td>
<td>42.2%</td>
<td>0.828</td>
</tr>
<tr>
<td>( X_3 )</td>
<td>69.00%</td>
<td>31.00%</td>
<td>38.0%</td>
<td>0.758</td>
</tr>
</tbody>
</table>
Launch the Simulate Window

To launch the Simulate platform, right-click a column of calculated values in a report window and select Simulate. The Simulate platform is available in many reports, including all reports that support bootstrapping. To use the Simulate platform, the data table must contain a formula with a random component that simulates data.

**Note:** The Simulate platform is not available in reports that use a By variable.

The Simulate Window

When you click OK to run the simulation, a window that contains a progress bar and a Stop Early button appears. The number of the sample being simulated is shown above the progress bar. If you click Stop Early, the simulated values that have been computed up to that point are presented in a Simulate Results table. The window also shows you which analyses are being run at any given time.

**Figure 10.25** Simulate Window for Tablet Production.jmp

---

### Table 10.1 Simulated Power at Significance Level 0.05 (Continued)

<table>
<thead>
<tr>
<th>Factor</th>
<th>Percent Passing at ( X_i = 1 )</th>
<th>Percent Passing at ( X_i = -1 )</th>
<th>Difference to Detect</th>
<th>Simulated Power (Rejection Rate) at Alpha=0.05</th>
</tr>
</thead>
<tbody>
<tr>
<td>( X_4 )</td>
<td>66.82%</td>
<td>33.18%</td>
<td>33.6%</td>
<td>0.654</td>
</tr>
<tr>
<td>( X_5 )</td>
<td>64.56%</td>
<td>35.43%</td>
<td>29.1%</td>
<td>0.488</td>
</tr>
<tr>
<td>( X_6 )</td>
<td>62.25%</td>
<td>37.75%</td>
<td>24.5%</td>
<td>0.372</td>
</tr>
</tbody>
</table>
The Simulate window contains these panels and options:

**Column to Switch Out**  The column that is replaced by the Column to Switch In.

**Column to Switch In**  The column that replaces the Column to Switch Out. The analysis is repeated with values simulated according to the formula in the Column to Switch In. Only columns with formulas are listed in the Column to Switch In panel.

**Number of Samples**  Number of times that the report is re-run for a set of simulated data. The default value is 2500.

**Random Seed**  A value that controls the simulated results. The random seed makes the results reproducible.

---

**The Simulate Results Table**

Simulate results appear in a table. Note the following:

- The first row of the table contains the values for the table items that appear in the report. For this reason, the first row is always excluded.
- The remaining rows give the simulation results. The number of remaining rows is equal to the Number of Samples that you specified in the Simulate launch window.
- The rows in the report are identified by the first column in the report table that contains the selected column of calculated values. A column appears in the simulated results table for each item in this first column.
- The table contains a **Distribution** script that constructs a Distribution report. This report contains histograms, quantiles, summary statistics, and simulation results for each column in the simulated results data table. In addition to the standard Distribution report, the report contains the following items:
  - A red line that denotes the original estimate appears on the histogram.
  - A Simulation Results report containing the original estimate, as well as confidence intervals and empirical $p$-values for the simulation. See “Simulation Results Report” on page 358.
  - If the values in the simulated results data table have a PValue format, a Simulated Power report is also provided. See “Simulated Power Report” on page 358.
- The table contains a **Power Analysis** script only if you have simulated a column of $p$-values. This script constructs a Distribution report showing histograms of $p$-values and provides a Simulated Power report. See “Simulated Power Report” on page 358.
Simulation Results Report

Original Estimate  The value of the original estimate, also shown in the first row of the Simulate Results data table. This estimate is labeled $Y_0$.

Confidence Intervals  Lower and upper limits for quantile-based confidence intervals at the following significance levels: 0.05, 0.10, 0.20, and 0.50.

Empirical p-Values  The empirical $p$-values for a two-sided test and both one-sided tests that compare the simulated values to the original estimate. These $p$-values are computed as the proportions of the simulated values that fall in the ranges that are specified in the Test column of the report.

Simulated Power Report

Alpha  The significance level: 0.01, 0.05, 0.10, and 0.20.

Rejection Count  The number of simulations where the test rejects at the corresponding significance level.

Rejection Rate  The proportion of simulations where the test rejects at the corresponding significance level.

Lower 95% and Upper 95%  Lower and upper limits for a 95% confidence interval for the simulated rejection rate. The interval is computed using the Wilson score method. See Wilson (1927).

Tip: Increase the Number of Samples for a narrower confidence interval.
Bootstrapping is available only in JMP Pro.

Bootstrapping is a resampling method for approximating the sampling distribution of a statistic. You can use bootstrapping to estimate the distribution of a statistic and its properties, such as its mean, bias, standard error, and confidence intervals. Bootstrapping is especially useful in the following situations:

- The theoretical distribution of the statistic is complicated or unknown.
- Inference using parametric methods is not possible because of violations of assumptions.

Note: Bootstrap is available only from a right-click in a report. It is not a platform command.

Figure 11.1 Bootstrapping Results for a Slope Parameter
Contents

Overview of Bootstrapping .............................................................. 361
  Platforms that Support Bootstrapping ............................................ 362
Example of Bootstrapping .............................................................. 363
Bootstrapping Window Options ......................................................... 365
Stacked Bootstrap Results Table ....................................................... 367
Unstacked Bootstrap Results Table ................................................... 368
Analysis of Bootstrap Results ......................................................... 369
Additional Example of Bootstrapping ................................................. 370
Statistical Details for Bootstrapping .................................................. 375
  Calculation of Fractional Weights ................................................... 375
  Bias-Corrected Percentile Intervals .................................................. 375
Overview of Bootstrapping

Bootstrapping repeatedly resamples the observations that are used in your report to construct an estimate of the distribution of a statistic or statistics. The observations are assumed to be independent.

In the simple bootstrap, the $n$ observations are resampled with replacement to produce a bootstrap sample of size $n$. Note that some observations might not appear in the bootstrap sample, and others might appear multiple times. The number of times that an observation occurs in the bootstrap sample is called its bootstrap weight. For each bootstrap iteration, the entire analysis that produced the statistic of interest is rerun with these changes:

- the bootstrap sample of $n$ observations is the data set
- the bootstrap weight is a frequency variable in the analysis platform

This process is repeated to produce a distribution of values for the statistic or statistics of interest.

However, the simple bootstrap can sometimes be inadequate. For example, suppose your data set is small or you have a logistic regression setting where you can encounter separation issues. In such cases, JMP enables you to conduct Bayesian bootstrapping using fractional weights. When fractional weights are used, a fractional weight is associated with each observation. The fractional weights sum to $n$. The statistic of interest is computed by treating the fractional weights as a frequency variable in the analysis platform. For information about fractional weights, see “Fractional Weights” on page 366 and “Calculation of Fractional Weights” on page 375.

To run a bootstrap analysis in a report, right-click in a table column that contains the statistic that you want to bootstrap and select Bootstrap.

**Note:** Bootstrap is available only from a right-click in a report. It is not a platform command.

JMP provides bootstrapping in many statistical platforms. See “Platforms that Support Bootstrapping” on page 362 for a complete list. The observations that comprise the sample are all observations that are used in the calculations for the statistics of interest. If the report uses a frequency column, the observations in that column are treated as if they were repeated the number of times indicated by the Freq variable. If the report uses a Weight variable, Bootstrap treats it as it was treated in the calculations for the report.

**Tip:** Bootstrap reruns the entire analysis that appears in the platform report from which Bootstrap is invoked. As a result, Bootstrap might run slowly for your selected column because of extraneous analyses in the report. If Bootstrap is running slowly, remove extraneous options from the platform report before running Bootstrap.
Platforms that Support Bootstrapping

Bootstrapping is available in the following statistical platforms:

- Boosted Tree
- Bootstrap Forest
- Categorical
- Destructive Degradation
- Discriminant
- Distribution
- Fit Curve
- Fit Life by X
- Fit Parametric Survival
- Fit Proportional Hazards
- Fit Y by X
- Generalized Linear Model
- Generalized Regression
- Life Distribution
- Logistic
- Loglinear Variance
- Multiple Correspondence Analysis
- Multivariate
- Neural
- Nonlinear
- Parametric Survival
- Partial Least Squares
- Partition
- Principal Components
- Proportional Hazard
- Standard Least Squares
- Survival
- Uplift
Example of Bootstrapping

This example uses the Car Physical Data.jmp sample data table. A tire manufacturer wants to predict an engine’s horsepower from the engine’s displacement (in³). The company is most interested in estimating the slope of the relationship between the variables. The slope values help the company predict the corresponding change in horsepower when the displacement changes.

In this example, the regression assumption of homogeneity of variance is violated, so the confidence limits from the regression analysis for the slope might be misleading. For this reason, the company uses a bootstrap estimate of the confidence interval for the slope.

1. Select Help > Sample Data Library and open Car Physical Data.jmp.
2. Select Analyze > Fit Y by X.
4. Select Displacement and click X, Factor.
5. Click OK.
6. Click the red triangle next to Bivariate Fit of Horsepower By Displacement and select Fit Line.
   The slope estimate is 0.503787, approximately 0.504.
7. (Optional) Right-click in the Parameter Estimates report and select Columns > Lower 95%.
8. (Optional) Right-click in the Parameter Estimates report and select Columns > Upper 95%.
   The confidence limits from the regression analysis for the slope are 0.4249038 and 0.5826711.
The column that you right-click is relevant when the Split Selected Column option is selected. See “Bootstrapping Window Options” on page 365.

10. Type 1000 for the Number of Bootstrap Samples.
11. (Optional) To match the results in Figure 11.3, type 12345 for the Random Seed.
12. Click OK.

The bootstrap process runs and produces a Bootstrap Results data table with unstacked results for the slope and intercept.

Next, analyze the bootstrapped slope.

13. In the Bootstrap Results table, run the Distribution script.

The Distribution report includes the Bootstrap Confidence Limits report.
Figure 11.3 Bootstrap Report

The estimate of the slope (step 6) is 0.504. Based on the bootstrap results for 95% coverage, the company can estimate the slope to be between 0.40028 and 0.61892. When the displacement is changed by one unit, with 95% confidence, the horsepower changes by some amount between 0.40028 and 0.61892. The bootstrap confidence interval for the slope (0.400 to 0.619) is slightly wider than the confidence interval (0.425 to 0.583) obtained using the usual regression assumptions in step 7 and step 8.

Note: The BC Lower and BC Upper columns in the Bootstrap Confidence Limits report refer to bias-corrected intervals. See “Bias-Corrected Percentile Intervals” on page 375.

Bootstrapping Window Options

To perform a bootstrap analysis, right-click a numeric column of sample statistics in a table in a report window and select Bootstrap. The selected column is highlighted, and the Bootstrapping window appears. After you select options and click OK in the Bootstrapping window, bootstrap results for every statistic in the column appear in the default results table.

Note: The Bootstrap option is not available in reports that use a By variable.

The Bootstrapping window contains the following options:

Number of Bootstrap Samples  Sets the number of times that you want to resample the data and compute the statistics. A larger number results in more precise estimates of the statistics’ properties. By default, the number of bootstrap samples is set to 2500.
Random Seed  Sets a random seed that you can re-enter in subsequent runs of the bootstrap analysis to duplicate your current results. By default, no seed is set.

Fractional Weights  Performs a Bayesian bootstrap analysis. In each bootstrap iteration, each observation is assigned a weight that is calculated as described in “Calculation of Fractional Weights” on page 375. The weighted observations are used in computing the statistics of interest. By default, the Fractional Weights option is not selected and a simple bootstrap analysis is conducted.

Tip: Use the Fractional Weights option if the number of observations that are used in your analysis is small or if you are concerned about separation in a logistic regression setting.

Suppose that the Fractional Weights option is selected. For each bootstrap iteration, each observation that is used in the report is assigned a nonzero weight. These weights sum to $n$, the number of observations used in the calculations of the statistics of interest. For more information about how the weights are calculated and used, see “Calculation of Fractional Weights” on page 375.

Split Selected Column  Places bootstrap results for each statistic in the column that you selected for bootstrapping into a separate column in the Bootstrap Results table. Each row of the Bootstrap Results table (other than the first) corresponds to a single bootstrap sample.

If you deselect this option, a Stacked Bootstrap Results table appears. For each bootstrap iteration, this table contains results for the entire report table that contains the column that you selected for bootstrapping. Results for each row of the report table appear as rows in the Stacked Bootstrap Results table. Each column in the report table defines a column in the Stacked Bootstrap Results table. For an example, see “Stacked Bootstrap Results Table” on page 367.

Discard Stacked Table if Split Works  (Applicable only if the Split Selected Column option is selected.) Determines the number of results tables produced by Bootstrap.

If the Discard Stacked Table if Split Works option is not selected, then two Bootstrap tables are shown:

- The Stacked Bootstrap Results table, which contains bootstrap results for each row of the table containing the column that you selected for bootstrapping. This table gives bootstrap results for every statistic in the report, where each column is defined by a statistic.

- The unstacked Bootstrap Results table, which is obtained by splitting the stacked table. This table provides results only for the column that is selected in the original report.

If the Discard Stacked Table if Split Works option is selected and if the Split Selected Column operation is successful, the Stacked Bootstrap Results table is not shown.
Stacked Bootstrap Results Table

The initial results of a bootstrap analysis appear in a stacked results table (Figure 11.4). This table might not appear if you have selected the Discard Stacked Table if Split Works option. Figure 11.4 shows a bootstrap table that is based on the Parameter Estimates report obtained by fitting a Bivariate model in Fit Y by X to Car Physical Data.jmp. See “Overview of Bootstrapping” on page 361.

Figure 11.4 Stacked Bootstrap Results Table

| X | Y | Term      | ~Bias | Estimate | Std Error | t Ratio | Prob>|t| | BootID |
|---|---|-----------|-------|----------|-----------|---------|--------|---------|--------|
| 1 | Displacement | Horsepower | Intercept | 50.443509471 | 6.7436209999 | 7.48 | <.0001 | 0 |
| 2 | Displacement | Horsepower | Displacement | 0.5037874592 | 0.0398202611 | 12.65 | <.0001 | 0 |
| 3 | Displacement | Horsepower | Intercept | 45.385604758 | 5.4724273046 | 8.29 | <.0001 | 1 |
| 4 | Displacement | Horsepower | Displacement | 0.5451674092 | 0.0306151772 | 17.81 | <.0001 | 1 |
| 5 | Displacement | Horsepower | Intercept | 40.843862813 | 7.0508187326 | 5.79 | <.0001 | 2 |
| 6 | Displacement | Horsepower | Displacement | 0.5854988173 | 0.0457041628 | 12.81 | <.0001 | 2 |
| 7 | Displacement | Horsepower | Intercept | 47.765642104 | 5.4677610087 | 8.74 | <.0001 | 3 |
| 8 | Displacement | Horsepower | Displacement | 0.4943459579 | 0.0305765677 | 16.17 | <.0001 | 3 |
| 9 | Displacement | Horsepower | Intercept | 59.758060908 | 7.0436720036 | 8.48 | <.0001 | 4 |
| 10 | Displacement | Horsepower | Displacement | 0.4385540785 | 0.0240532011 | 10.43 | <.0001 | 4 |
| 12 | Displacement | Horsepower | Displacement | 0.3969640071 | 0.0393100058 | 10.10 | <.0001 | 5 |
| 13 | Displacement | Horsepower | Intercept | 41.234989734 | 5.8543901826 | 7.04 | <.0001 | 6 |
| 14 | Displacement | Horsepower | Displacement | 0.5723548142 | 0.024172131 | 16.75 | <.0001 | 6 |
| 15 | Displacement | Horsepower | Intercept | 43.876867815 | 7.8085946052 | 5.62 | <.0001 | 7 |
| 16 | Displacement | Horsepower | Displacement | 0.5731377467 | 0.0439823115 | 13.03 | <.0001 | 7 |

Note the following about the stacked results table:

- For each bootstrap sample, there is a row for each value given in the first column of the report table. These values are shown in a column whose name is the name of the first column in the report table. In this example, for each bootstrap sample there is a row containing results for each Term: Intercept and Displacement, which appear in the Term column.

- The data table columns that are used in the analysis appear in the table. In this example, X is Displacement, and Y is Horsepower.

- There is a column for every column in the report table that you are bootstrapping. In this example, the columns are ~Bias, Estimate, Std Error, t Ratio, and Prob>|t|. Note that ~Bias is a column in the Fit Y by X report that is hidden unless one of the parameter estimates is biased.

- The BootID column identifies the bootstrap sample. The rows where BootID = 0 correspond to the original estimates. Those rows are marked with an X and have the excluded row state. In this example, each bootstrap sample is used to calculate results for two rows: the results for Intercept and the results for Displacement.
• The data table name begins with “Stacked Bootstrap Results”.

If you selected the Split Selected Column option, an unstacked results table might also appear. See “Unstacked Bootstrap Results Table” on page 368.

---

### Unstacked Bootstrap Results Table

Select Split Selected Column to create a bootstrap table that contains separate columns for the report column that you selected. Each column corresponds to a Term in the report table. For example, in Figure 11.5, the Estimate column from Figure 11.4 is split into two columns (Displacement and Intercept), one for each level of Term.

**Figure 11.5 Unstacked Bootstrap Results Table**

Note the following about the unstacked results table:

• There is a single row for each bootstrap sample.

• The data table columns used in the analysis appear in the table. In this example, X is Displacement, and Y is Horsepower.

• There is a column for each row of the report that was bootstrapped.

• If you specified a Random Seed in the Bootstrapping window, the bootstrap results table contains a table variable called Random Seed that gives its value.

• The unstacked bootstrap results table contains a Source table script and a Distribution table script. The Distribution table script enables you to quickly obtain statistics based on the bootstrap samples, including bootstrap confidence intervals.

• The BootID column identifies the bootstrap sample. The row where BootID = 0 corresponds to the original estimates. That row is marked with an X and has the excluded row state. In the unstacked bootstrap table, each row is calculated from a single bootstrap sample.
The data table name ends with “Bootstrap Results (<colname>)”, where <colname> identifies the column in the report that was bootstrapped.

Analysis of Bootstrap Results

Analyze your bootstrap results using the Distribution platform:

- If your analysis produced an unstacked bootstrap results table, run the Distribution script in the table.
- If your analysis produced a stacked bootstrap results table, select Analyze > Distribution and assign the columns of interest to the appropriate roles. In most cases, it is appropriate to assign the column that corresponds to the first column in the report table to the By role.

The Distribution platform provides summary statistics for your bootstrap results. It also produces a Bootstrap Confidence Limits report for any table that contains a BootID column (Figure 11.6).

You can use the Distribution report to obtain two types of bootstrap confidence intervals:

- The Quantiles report provides percentile intervals. For example, to construct a 95% confidence interval using the percentile method, use the 2.5% and 97.5% quantiles as the interval bounds.
- The Bootstrap Confidence Limits report provides bias-corrected percentile intervals. The report shows intervals with 95%, 90%, 80%, and 50% coverage levels. The BC Lower and BC Upper columns show the lower and upper endpoints, respectively. For more information about the computation of the bias-corrected percentile intervals, see “Bias-Corrected Percentile Intervals” on page 375.
The **Original Estimate** at the bottom of the Bootstrap Confidence Limits report is the estimate of the statistic using the original data.

For more information about interpreting the Bootstrap Confidence Limits report, see “Overview of Bootstrapping” on page 361. Efron (1981) describes the methods for both the percentile interval and the bias-corrected percentile interval.

### Additional Example of Bootstrapping

This example illustrates the benefits of the Fractional Weights (Bayesian Bootstrap) option for a small data table. The data consist of a response, $Y$, measured on three samples of each of seven different soil types. A scientist is interested in finding a confidence interval for the mean response for the *wabash* soil type.

Because each soil type has only three observations, the simple bootstrap has the potential to exclude all three of the observations for *wabash* from a bootstrap sample. The Fractional Weights option ensures that all observations for every soil type are represented in all bootstrap samples.

The scientist examines the distribution of *wabash* sample means from both bootstrap methods:

- “Simple Bootstrap Analysis” on page 371
- “Bayesian Bootstrap Analysis” on page 373
Simple Bootstrap Analysis

1. Select Help > Sample Data Library and open Snapdragon.jmp.
2. Select Analyze > Fit Y by X.
4. Select Soil and click X, Factor.
5. Click OK.
6. Click the red triangle next to Oneway Analysis of Y By Soil and select Means/Anova.
7. In the Means for Oneway Anova report, right-click the Mean column and select Bootstrap.
8. Type 1000 for the Number of Bootstrap Samples.
9. (Optional) To match the results in Figure 11.7, type 12345 for the Random Seed.
10. Click OK.

Figure 11.7 Bootstrap Results for a Simple Bootstrap

The missing values in Figure 11.7 represent bootstrap iterations in which none of the observations for a given soil type were selected for the bootstrap sample.

11. Select Analyze > Distribution.
12. Select wabash and click Y, Columns.
13. Click **OK**.

**Figure 11.8** Distribution of wabash Means from a Simple Bootstrap

Figure 11.8 shows the distribution of wabash means from the simple bootstrap analysis. Notice the following:

- The Summary Statistics report indicates that the number of rows containing bootstrap means for wabash is \( N = 961 \). Although you conducted 1,000 iterations, 39 bootstrap samples did not contain any of the three observations for wabash.

- The histogram of sample means is not smooth, with peaks at the two extremes. The three values for wabash are 38.2, 37.8, and 31.9. The peak at the low end of the distribution results from bootstrap samples that contain only the value 31.9. The peak
at the high end results from bootstrap samples that contain one or both of the values 38.2 and 37.8.

Next, use the Fractional Weights (Bayesian Bootstrap) option to avoid obtaining missing values from the bootstrap samples and to smooth the distribution of bootstrapped means.

**Bayesian Bootstrap Analysis**

1. In the Oneway Analysis report, right-click the Mean column in the Means for Oneway Anova report and select Bootstrap.
2. Type 1000 for the Number of Bootstrap Samples.
3. (Optional) To match the results in Figure 11.9, type 12345 for the Random Seed.
4. Select the Fractional Weights option.
5. Click OK.

**Figure 11.9** Bootstrap Results for a Bayesian Bootstrap

<table>
<thead>
<tr>
<th>Soil</th>
<th>Y</th>
<th>BootID</th>
<th>clarion</th>
<th>clinton</th>
<th>compost</th>
<th>knox</th>
<th>o`neill</th>
<th>wabash</th>
<th>webster</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>Y</td>
<td>0</td>
<td>32.1667</td>
<td>30.3000</td>
<td>29.6667</td>
<td>34.9000</td>
<td>33.8000</td>
<td>35.9667</td>
<td>31.1000</td>
</tr>
<tr>
<td>2</td>
<td>Y</td>
<td>1</td>
<td>31.9365</td>
<td>31.3493</td>
<td>29.3234</td>
<td>35.4497</td>
<td>34.7105</td>
<td>33.7270</td>
<td>31.4071</td>
</tr>
<tr>
<td>3</td>
<td>Y</td>
<td>2</td>
<td>32.4189</td>
<td>30.3474</td>
<td>29.5143</td>
<td>35.6281</td>
<td>32.7006</td>
<td>34.1027</td>
<td>32.1212</td>
</tr>
<tr>
<td>4</td>
<td>Y</td>
<td>3</td>
<td>32.2399</td>
<td>30.2001</td>
<td>31.4102</td>
<td>34.8758</td>
<td>33.6674</td>
<td>38.0389</td>
<td>31.5428</td>
</tr>
<tr>
<td>5</td>
<td>Y</td>
<td>4</td>
<td>32.4054</td>
<td>30.3242</td>
<td>30.6227</td>
<td>33.8495</td>
<td>32.9495</td>
<td>36.8344</td>
<td>31.6907</td>
</tr>
<tr>
<td>6</td>
<td>Y</td>
<td>5</td>
<td>32.2262</td>
<td>30.8672</td>
<td>29.7999</td>
<td>33.6759</td>
<td>32.2022</td>
<td>35.5792</td>
<td>31.0508</td>
</tr>
<tr>
<td>7</td>
<td>Y</td>
<td>6</td>
<td>32.3222</td>
<td>31.9732</td>
<td>28.8823</td>
<td>35.6307</td>
<td>34.8663</td>
<td>35.3014</td>
<td>30.1325</td>
</tr>
<tr>
<td>8</td>
<td>Y</td>
<td>7</td>
<td>31.9948</td>
<td>30.8828</td>
<td>29.2516</td>
<td>35.3424</td>
<td>32.2094</td>
<td>36.3367</td>
<td>30.6386</td>
</tr>
<tr>
<td>9</td>
<td>Y</td>
<td>8</td>
<td>31.6254</td>
<td>29.7677</td>
<td>28.6390</td>
<td>34.4697</td>
<td>33.0662</td>
<td>36.6183</td>
<td>31.4667</td>
</tr>
<tr>
<td>10</td>
<td>Y</td>
<td>9</td>
<td>32.3499</td>
<td>29.9416</td>
<td>29.5732</td>
<td>35.2564</td>
<td>31.9583</td>
<td>35.8246</td>
<td>29.9302</td>
</tr>
<tr>
<td>11</td>
<td>Y</td>
<td>10</td>
<td>32.5228</td>
<td>30.4506</td>
<td>28.4859</td>
<td>34.9088</td>
<td>35.8126</td>
<td>34.6317</td>
<td>31.6100</td>
</tr>
<tr>
<td>12</td>
<td>Y</td>
<td>11</td>
<td>31.9057</td>
<td>30.0711</td>
<td>29.6993</td>
<td>35.4018</td>
<td>34.4654</td>
<td>33.2086</td>
<td>31.0309</td>
</tr>
<tr>
<td>13</td>
<td>Y</td>
<td>12</td>
<td>31.7275</td>
<td>29.6189</td>
<td>29.1609</td>
<td>34.3984</td>
<td>33.6840</td>
<td>35.0815</td>
<td>31.5446</td>
</tr>
<tr>
<td>14</td>
<td>Y</td>
<td>13</td>
<td>32.5893</td>
<td>30.5210</td>
<td>28.6054</td>
<td>33.4594</td>
<td>34.0958</td>
<td>33.7692</td>
<td>31.7129</td>
</tr>
<tr>
<td>15</td>
<td>Y</td>
<td>14</td>
<td>32.2473</td>
<td>30.5199</td>
<td>31.6080</td>
<td>35.5617</td>
<td>34.1706</td>
<td>35.7146</td>
<td>31.8023</td>
</tr>
<tr>
<td>16</td>
<td>Y</td>
<td>15</td>
<td>32.2329</td>
<td>29.7275</td>
<td>30.1770</td>
<td>35.3286</td>
<td>32.7820</td>
<td>37.4866</td>
<td>30.9706</td>
</tr>
<tr>
<td>17</td>
<td>Y</td>
<td>16</td>
<td>31.5831</td>
<td>29.7508</td>
<td>28.7122</td>
<td>33.5304</td>
<td>34.5348</td>
<td>37.1092</td>
<td>31.2752</td>
</tr>
<tr>
<td>18</td>
<td>Y</td>
<td>17</td>
<td>32.3545</td>
<td>31.3237</td>
<td>29.1542</td>
<td>35.5890</td>
<td>32.2606</td>
<td>37.2005</td>
<td>30.8430</td>
</tr>
<tr>
<td>19</td>
<td>Y</td>
<td>18</td>
<td>32.3811</td>
<td>29.6241</td>
<td>30.6138</td>
<td>35.4308</td>
<td>33.2024</td>
<td>33.0787</td>
<td>31.2926</td>
</tr>
<tr>
<td>20</td>
<td>Y</td>
<td>19</td>
<td>31.7488</td>
<td>29.7763</td>
<td>28.7327</td>
<td>34.7007</td>
<td>33.8910</td>
<td>34.0573</td>
<td>29.9064</td>
</tr>
</tbody>
</table>

There are no missing values in the Bayesian Bootstrap results table. All 21 rows in the Snapdragon.jmp data table are included, with varying bootstrap weights, in each bootstrap sample.


7. Select wabash and click Y, Columns.
8. Click **OK**.

**Figure 11.10** Distribution of wabash Means from a Bayesian Bootstrap

The Bayesian Bootstrap produces a much smoother distribution for the wabash sample means. All 1,000 bootstrap samples include the three observations for wabash. For each iteration, the wabash sample mean is calculated using different fractional weights. The Bootstrap Confidence Limits report shows that a 95% confidence interval for the mean is 32.6396 to 37.8168.
Statistical Details for Bootstrapping

### Calculation of Fractional Weights

The Fractional Weights option is based on the Bayesian bootstrap (Rubin 1981). The number of times that an observation occurs in a given bootstrap sample is called its *bootstrap weight*. In the simple bootstrap, the bootstrap weights for each bootstrap sample are determined using simple random sampling with replacement.

In the Bayesian approach, sampling probabilities are treated as unknown parameters and their posterior distribution is obtained using a non-informative prior. Estimates of the probabilities are obtained by sampling from this posterior distribution. These estimates are used to construct the bootstrap weights:

- Randomly generate a vector of *n* values from a gamma distribution with shape parameter equal to \((n - 1)/n\) and scale parameter equal to 1.

  **Note:** Rubin (1981) uses 1 as the gamma shape parameter. The shape parameter that is used in JMP Pro ensures that the mean and variance of the fractional weights are equal to the mean and variance of the simple bootstrap weights.

- Compute *S* as the sum of the *n* values.

- Compute the fractional weights by multiplying the vector of *n* values by \(N / S\), where *N* equals the number of rows or the sum of the frequencies if a Freq variable is specified.

  **Note:** If a Freq variable is specified for the analysis, multiply the shape parameter for the gamma distribution by the Freq values on a row-by-row basis. The sum of the values of the Freq variable must be greater than 1. Then the shape parameters are equal to \(f_i(N - 1)/N\), where \(f_i\) is the Freq value for the *i*th row and *N* equals the sum of the Freq values.

This procedure scales the fractional weights for each row to have mean and variance over bootstrap sampling equal to those of the simple bootstrap weights. The fractional bootstrap weights in each bootstrap sample are positive, sum to *N*, and have a mean of 1.

### Bias-Corrected Percentile Intervals

This section describes the calculation of the bias-corrected (BC) confidence intervals that appear in the Bootstrap Confidence Limits report when you run the Distribution script in the Bootstrap Results table. Bias-corrected percentile intervals improve on the ability of percentile intervals in accounting for asymmetry in the bootstrap distribution. See Efron (1981).
Notation

- $p^*$ is the proportion of bootstrap samples with an estimate of the statistic of interest that is less than or equal to the original estimate.
- $z_0$ is the $p^*$ quantile of a standard normal distribution.
- $z_\alpha$ is the $\alpha$ quantile of a standard normal distribution.

Bias-Corrected Confidence Interval Endpoints

The endpoints of a $(1 - \alpha)$ bias-corrected confidence intervals are given by quantiles of the bootstrap distribution:

- The lower endpoint is the following quantile:

$$\Phi\left(2z_0 + \frac{z_\alpha}{2}\right)$$

- The upper endpoint is the following quantile:

$$\Phi\left(2z_0 + z_{\frac{1 - \alpha}{2}}\right)$$
Chapter 12

Text Explorer

Explore Unstructured Text in Your Data

Many features in this platform are available only in JMP Pro and noted with this icon.

The Text Explorer platform enables you to analyze unstructured text, such as comment fields in surveys or incident reports. Interact with the text data by using tools to combine similar terms, recode misspecified terms, and understand the underlying patterns in your textual data.

The JMP Pro version of the platform contains analysis tools that use singular value decomposition (SVD) to group similar documents into topics. You can cluster text documents or cluster terms that are in a collection of documents. You can also cluster documents using latent class analysis.

The JMP Pro version of the platform also contains tools for identifying important terms and sentiments in your documents. Term selection enables you to identify the terms that best explain different responses. Sentiment analysis enables you to identify sentiment terms in document using lexical analysis and scores documents for positive, negative, and overall sentiment. The Sentiment Analysis feature includes basic natural language processing (NLP) support.

Figure 12.1 SVD Plots in Text Explorer
Contents

Overview of the Text Explorer Platform ......................................................... 379
  Text Processing Steps .............................................................................. 381
Example of the Text Explorer Platform ....................................................... 382
Launch the Text Explorer Platform ............................................................... 384
  Customize Regex in the Regular Expression Editor .................................. 387
The Text Explorer Report ............................................................................ 393
  Summary Counts Report ........................................................................ 393
  Term and Phrase Lists ........................................................................... 394
Text Explorer Platform Options ................................................................. 398
  Text Preparation Options ...................................................................... 398
  Text Analysis Options .......................................................................... 405
  Save Options ......................................................................................... 406
  Report Options ....................................................................................... 408
Latent Class Analysis ................................................................................... 409
Latent Semantic Analysis (SVD) ................................................................. 410
  SVD Report ........................................................................................... 411
  SVD Report Options ............................................................................ 412
Topic Analysis ............................................................................................. 414
  Topic Analysis Report .......................................................................... 415
  Topic Analysis Report Options ............................................................ 415
Discriminant Analysis .................................................................................. 416
  Discriminant Analysis Report .............................................................. 417
  Discriminant Analysis Report Options ................................................. 418
Term Selection .............................................................................................. 418
  Term Selection Settings ........................................................................ 419
  Term Selection Report .......................................................................... 420
  Term Selection Report Options ............................................................ 422
Sentiment Analysis ....................................................................................... 423
  Sentiment Analysis Report ................................................................. 424
  Sentiment Analysis Report Options ..................................................... 426
Additional Example of the Text Explorer Platform ...................................... 428
Overview of the Text Explorer Platform

The Text Explorer platform enables you to explore unstructured text in order to better understand its meaning. Unstructured text data are common. For example, unstructured text data could result from a free response field in a survey, product review comments, or incident reports.

Text analysis is often an iterative process, so you might alternate between curating and analyzing the list of terms.

Curating the List of Terms

Text analysis uses some unique terminology. A *term* or *token* is the smallest piece of text, similar to a word in a sentence. However, you can define terms in many ways, including through the use of regular expressions; the process of breaking the text into terms is called *tokenization*.

- A *phrase* is a short collection of terms; the platform has options to manage phrases that are specified as terms in and of themselves.
- A *document* refers to a collection of words; in a JMP data table, the unstructured text in each row of the text column corresponds to a document.
- A *corpus* refers to a collection of documents.

It is often desirable to exclude some common words from the analysis. These excluded words are called *stop words*. The platform has a default list of stop words, but you can also add specific words as stop words. Although stop words are not eligible to be terms, they can be used in phrases.

You can also recode terms; this is useful for combining synonyms into one common term.

*Stemming* is the process of combining words with identical beginnings (*stems*) by removing the endings that differ. This results in “jump”, “jumped”, and “jumping” all being treated as the term “jump·”. The stemming procedure is similar to the procedure used in the Snowball string processing language. When a phrase is stemmed, each word in the phrase is stemmed as it would be stemmed as a stand-alone term.
Analyzing the List of Terms

Text analysis in the Text Explorer platform uses a bag of words approach. Other than in the formation of phrases, the order of terms is ignored. The analysis is based on the term counts.

After you curate the list of terms through the use of regular expressions, stop words, recoding, and stemming, you can perform analyses on the curated list of terms. The analysis options in the platform are based on the document term matrix (DTM). Each row in the DTM corresponds to a document (a cell in a text column of a JMP data table). Each column in the DTM corresponds to a term from the curated term list. This approach implements the bag of words approach since it ignores word ordering. In its simplest form, each cell of the DTM contains the frequency (number of occurrences) of the column’s term in the row’s document. There are various other weighting schemes for the DTM; these are described in “Save Options” on page 406.

The analysis options that are available in the platform first perform a singular value decomposition (SVD) on the document term matrix. This can greatly reduce the number of columns needed to represent the term information in the data. For more information about singular value decomposition, see Multivariate Methods. Hierarchical clustering options are available for clustering the terms and for clustering the documents. These options enable you to group similar terms or documents together.

Text Explorer Platform Workflow

These are the expected steps for using the Text Explorer platform:

1. Specify the method for tokenizing (either built-in or customized regular expression).
2. Use the report to specify additional stop words, add phrases to the term list, perform recodes of terms, and specify exceptions to stemming rules.
3. Specify the preference for stemming.
4. Use word and phrase counts, SVD, and clustering approaches to identify important terms and phrases.

Note: The SVD and clustering options are available only in JMP Pro.

5. Save results for use in further analysis: the term table, the DTM, the singular vectors, or other results.

Note: The option to save the singular vectors is available only in JMP Pro.

**Text Processing Steps**

In the JMP Text Explorer platform, text is processed in three stages: tokenizing, phrasing, and terming.

**Tokenizing Stage**

The Tokenizing stage performs the following operations:

1. Convert text to lowercase.
2. Apply Tokenizing method (either Basic Words or Regex) to group characters into tokens.
3. Recode tokens based on specified recode definitions. Note that recoding occurs before stemming.

**Note:** Recode operations are processed internally in one pass regardless of the order that they are specified in the report window.

**Phrasing Stage**

The Phrasing stage collects phrases that occur in the corpus (collection of documents) and enables you to specify that individual phrases be treated as terms. Phrases cannot start or end with a stop word, but they can contain a stop word.

**Terming Stage**

The Terming stage creates the Term List from the tokens and phrases that result from the previous stages.

For each token, the Terming stage performs the following operations:

1. Check that the minimum and maximum length requirements specified in the launch window are met. Tokens that contain only numbers are excluded from this operation.
2. Check that the token is qualified to become a term; tokens parsed by the Basic Words tokenization method must contain at least one alphabetical or Unicode character. Tokens that contain only numbers are excluded from this operation. The Regex tokenization method uses regular expressions to determine what characters are part of a token.
3. Check that the token is not a stop word.
4. Apply stemming and stem exceptions.

For each phrase that you add, the Terming stage performs the following operations:

1. Add the phrase to the Term List. Phrases should apply stemming to each word in the phrase that is stemmed in the Term List. Phrases that have different raw tokens but the same stems are combined in the Term List.
2. Remove token term occurrences that appear in the phrase.
Example of the Text Explorer Platform

Learn how to explore text responses in JMP. In this example, you want to explore the text responses from a survey about pets.

1. Select **Help > Sample Data Library** and open Pet Survey.jmp.
2. Select **Analyze > Text Explorer**.
3. Select Survey Response and click **Text Columns**.
4. From the Language list, select **English**.
5. Click **OK**.

**Figure 12.2** Example of Initial Text Explorer Report

At a glance, you can see that there are 372 unique terms in 194 documents. In all, there are 2075 tokenized terms. The most common term is “cat”, and it occurs 55 times.

6. Click the red triangle next to Text Explorer for Survey Response and select **Term Options > Stemming > Stem All Terms**.
7. In the Phrase List table, select **cat food** and **dog food**, right-click the selection, and select **Add Phrase**.
The terms cat food and dog food are included in the Term List.

8. Scroll down in the Term List and find the cat and dog food entries.

You can see that there are four occurrences of each phrase.

**Figure 12.3** Term List after Modifications and Scrolling

<table>
<thead>
<tr>
<th>Term</th>
<th>Count</th>
</tr>
</thead>
<tbody>
<tr>
<td>cat</td>
<td>4</td>
</tr>
<tr>
<td>food</td>
<td></td>
</tr>
<tr>
<td>dog</td>
<td>4</td>
</tr>
<tr>
<td>food</td>
<td></td>
</tr>
<tr>
<td>anymor</td>
<td>3</td>
</tr>
<tr>
<td>bath</td>
<td>3</td>
</tr>
<tr>
<td>shake</td>
<td>3</td>
</tr>
<tr>
<td>kids</td>
<td>3</td>
</tr>
<tr>
<td>see</td>
<td>3</td>
</tr>
<tr>
<td>box</td>
<td>3</td>
</tr>
<tr>
<td>stay</td>
<td>3</td>
</tr>
<tr>
<td>roll</td>
<td>3</td>
</tr>
<tr>
<td>fluffi</td>
<td>3</td>
</tr>
<tr>
<td>read</td>
<td>3</td>
</tr>
<tr>
<td>hilari</td>
<td>3</td>
</tr>
<tr>
<td>best</td>
<td>3</td>
</tr>
<tr>
<td>leg</td>
<td>3</td>
</tr>
</tbody>
</table>

In the Phrase List, cat food and dog food are gray, since they are now locally being treated as terms in this Text Explorer report.

*The remaining steps of this example can be completed only in JMP Pro.*

9. Click the red triangle next to Text Explorer for Survey Response and select **Latent Semantic Analysis, SVD**.

10. Click **OK** to accept the default values.

Two SVD Plots appear in the report. The one on the left shows the first two singular vectors in the document space. The one on the right shows the first two singular vectors in the term space.

**Figure 12.4** SVD Plots
11. Select the three right-most points in the left SVD Plot.
   These three points represent survey responses that are clustered away from the rest of the points. To further investigate this cluster, you read the text of these responses.

12. Click the **Show Text** button that is above the left SVD Plot.

**Figure 12.5 Text of Selected Documents**

Here was this funny video of a cat trying to jump into someone’s lap, but fell into the pool instead. [56]

The funny cat video where the cats jumped through the window right into the bathtub was hilarious. [142]

We made this funny video of the cat trying to climb the wall to chase a laser pointer. [153]

A window appears that contains the text of the three documents represented by the selected points. These survey responses are similar in that they all refer to some combination of “funny”, “cat”, and “video”. These documents have larger positive values for the first singular vector than the rest of the documents. These larger values indicate that they are different from the rest of the documents in that dimension.

Further investigation of the singular vector dimensions could lead to interpretations of what the dimensions represent. For example, many of the documents on the far right of the plot are responses that are about cats. On the far left, many of the responses are about dogs. Therefore, the first singular vector is picking up differences based on whether the response was about a cat or a dog.

---

**Launch the Text Explorer Platform**

Launch the Text Explorer platform by selecting **Analyze > Text Explorer**.

**Figure 12.6 The Text Explorer Launch Window**
For more information about the options in the Select Columns red triangle menu, see *Using JMP*. The Text Explorer launch window contains the following options:

**Text Columns**  Assigns the columns that contain text data. If you specify multiple columns, a separate analysis is created for each column.

**Validation**  In JMP Pro, you can enter a Validation column. If you click the Validation button with no columns selected in the Select Columns list, you can add a validation column to your data table. For more information about the Make Validation Column utility, see *Predictive and Specialized Modeling*.

The specification of a Validation column does not affect the calculation of the document-term matrix. However, when a Validation column is specified, only the training set is used for the Latent Class Analysis, Latent Semantic Analysis, Topic Analysis, and Discriminant Analysis options. The Validation column is used as the Generalized Regression validation method for the Term Selection option.

**ID**  Assigns a column used to identify separate respondents in the Save Stacked DTM for Association output data table. This output data table is suitable for association analysis. This column is also used to identify separate respondents in the Latent Class Analysis report.

**By**  Identifies a column that creates a report consisting of separate analyses for each level of the variable. If more than one By variable is assigned, a separate report is produced for each possible combination of the levels of the By variables.

**Note:** If you specify a By variable, the Customize Regex option and settings apply to all levels of the By variables.

**Language**  Specifies the language used for text processing. This affects stemming and the built-in lists of stop words, recodes, and phrases. This option is independent of the language in which JMP is running. Unless the Language platform preference is set, the Language option is set according to the JMP Display Language preference. However, the Language option in Text Explorer does not support Korean. If the JMP Display Language is Korean, this option defaults to English.

**Maximum Words per Phrase**  Specifies a maximum number of words that a phrase can contain to be included as a phrase in the analysis.

**Maximum Number of Phrases**  Specifies the maximum number of phrases that appear in the Phrase List.

**Minimum Characters per Word**  Specifies the number of characters that a word must contain to be included as a term in the analysis.

**Maximum Characters per Word**  Specifies the largest number of characters (up to 2000) that a word can contain to be included as a term in the analysis.
**Stemming**  (Available only when the Language option is set to English, German, Spanish, French, or Italian.) Specifies a method for combining terms with similar beginning characters but different endings. The following options are available:

- **No Stemming**  No terms are combined.
- **Stem for Combining**  Stems only the terms where two or more terms stem to the same term.
- **Stem All Terms**  Stems all terms.

**Note:** The use of the Stemming option also affects phrases that have been added to the Term List. Phrase identification occurs after terms within a phrase have been stemmed. For example, “dogs bark” and “dog barks” would both match the specified phrase “dog·bark·”.

---

**Tokenizing**  (Available only when the Language option is set to English, German, Spanish, French, or Italian.) Specifies a method for parsing the text into terms or tokens. The following tokenization options are available:

- **Regex**  Parses text using a default set of built-in regular expressions. If you want to add to, remove, or edit the set of regular expressions used to parse the text, select the **Customize Regex** option. See “Customize Regex in the Regular Expression Editor” on page 387.
- **Basic Words**  Text is parsed into words based on a set of characters that typically separate words. These characters include spaces, tabs, new lines, and most punctuation marks. If you want numbers to be parsed into terms for the analysis, select the **Treat Numbers as Words** option. If you do not select this option, pieces of text between delimiters that contain only numbers are ignored in the tokenizing step.

**Tip:** You can view the default set of delimiters using the **Display Options > Show Delimiters** option in a Text Explorer report that uses the Basic Words Tokenizing method.

**Customize Regex**  (Available only with the Regex Tokenizing method.) Enables you to use the Text Explorer Regular Expression Editor window to modify the Regex settings. Use this option to accommodate non-traditional words. Examples include phone numbers or words formed by a combination of characters and numbers. Using the Customize Regex option is not recommended unless the default Regex method is not giving you the results that you need. This can happen when your text contains structures that the default Regex method does not recognize. See “Customize Regex in the Regular Expression Editor” on page 387.
**Treat Numbers as Words**  (Available only with the Basic Words Tokenizing method.) Allows numbers to be tokenized as terms in the analysis. When this option is selected, the Minimum Characters per Word setting is ignored for terms that contain numeric digits.

After you click **OK** on the launch window, the Text Explorer Regular Expression Editor window appears if you selected **Customize Regex** in the launch window. Otherwise, the Text Explorer report appears.

**Note:** The processing of text input is not case-sensitive. All text is converted to lowercase internally prior to tokenization and all analysis steps. This conversion affects the processing of regular expressions and the aggregation of terms in the Text Explorer output.

**Customize Regex in the Regular Expression Editor**

When you select the **Customize Regex** option, the Text Explorer Regular Expression Editor appears. Use this window to parse text documents using a wide variety of built-in regular expressions, such as phone numbers, times, or monetary values. You can also create your own regular expression definitions.

**Note:** Using the Customize Regex option is recommended only if you are not getting desired results from the default Regex method. This can happen when your text contains structures that the default Regex method does not recognize.

**Tip:** If Japanese, Chinese (Simplified), or Chinese (Traditional) is specified as the Language option in the launch window, the list of Regex patterns contains a single Regex for the specified language. If you want to add other Regex patterns, it is recommended that you add them after the single Regex pattern. You should avoid using the Words pattern before the language-specific Regex pattern, because the Words pattern can gather long runs of Asian language characters into single words.
Chapter 12
Basic Analysis

Figure 12.7 Text Explorer Regular Expression Editor

Parsing with the Script Editor Box

The script editor box at the top of the window shows you how the parsing would proceed for sample text. The results of parsing the regular expressions in the Regex Editor list are highlighted in colors that correspond to the colors in the Regex Editor list.

- Click the **First**, **Previous**, **Next**, and **Last** row buttons to populate the script editor box with text from your own data. This enables you to see how a given row of text data is parsed. You can also enter a row number in the edit box to populate the script editor box with text from a specific row in the data table.

- Click the **Save to Column** button to save a new column to the data table that contains the result of the regular expression tokenization. For more information about specifying the result of the regular expression, see “Editing the Regular Expressions” on page 389. The **Save to Column** button does not appear if you access the Regular Expression Editor through **Cols >Utilities > New Column by Text Matching**.

**Note:** The **Save to Column** button uses only the regular expression to match text. The following settings are not used: stop words, recodes, stemming, phrases, or minimum and maximum characters per word to modify the output of the regular expression.
Adding Regular Expressions

To add a regular expression to be used in tokenization, click the plus sign below the list. The Regex Library Selections window appears. This window contains all the built-in regular expressions as well as any recently modified regular expressions that you created in previous instances of the Regular Expression Editor. Built-in regular expressions are labeled. Custom regular expressions that are saved in your library are labeled with the name that you specified. Only the most recent expression for a given name is stored in the Regex Library.

Click the Recall button to populate the regular expressions list with the regular expressions from the most recent instance of the Regular Expression Editor. The recalled regular expressions are ones that were present in the previous instance of the editor when either the Save to Column button or the OK button was clicked.

Select one or more regular expressions in the list and click OK to add the selected regular expressions to be used in tokenization. Use the Delete Selected Item button to remove one or more custom regular expressions from the Regex Library. The Regex Library for each user is stored as a JSL file in a directory called TextExplorer. The location of this directory is based on your computer’s operating system:

- Windows: "C:/Users/<username>/AppData/Roaming/SAS/JMP/TextExplorer/"
- macOS: "~/Users/<username>/Library/Application Support/JMP/TextExplorer/"

These files can be shared with other users, but you should not edit the file directly. Use the Regular Expression Editor instead.

Editing the Regular Expressions

Terms are tokenized by processing the regular expressions in the order specified in the Regex Editor panel. To change the order of the regular expressions, select a regular expression in the list and click the up or down arrow buttons below the list. You can also drag and drop items in the regular expression list to change the order of execution. A blue triangle represents the currently selected regular expression. To remove a regular expression and exclude it from the tokenization, select it in the list and click the minus sign below the list. The “Leftover” regular expression cannot be removed and must appear last in the sequence of regular expressions.

When you select a regular expression in the list, the editable fields in the Regex Editor panel refer to the selected regular expression. Click and type in any of these fields to edit them.

Each regular expression has the following attributes:

**Title**  Specifies a name used to identify the regular expression in the current window (as well as in the Regex Library later).

**Regex**  Specifies the regular expression definition. The regular expression must have at least one set of parentheses to designate the regular expression capture.
**Result**  Specifies what replaces the text matched by the regular expression. This value can be static text, blank, or the value of the regular expression capture. The regular expression capture is defined as the result of the Regex definition:

- To replace the matched text with static text, specify the static text in the Result field.
- To ignore the matched text, leave the Result field blank.
- To keep the text that results from the outer-most parentheses in the regular expression, use “\1” (without quotation marks) in the Result field.
- To keep the entire result of the regular expression, use “\0” (without quotation marks) in the Result field.

**Example**  (Optional) Specifies an example text string with colors indicating the behavior of the regular expression.

**Comment**  (Optional) Specifies a comment to explain the regular expression and its behavior.

**Color**  Specifies the color used to identify matches of the regular expression in the text in the Script Editor box and in the Example field. Use the arrow buttons to change the color.

**Note:** If the regular expression definition in the Regex field is invalid, a red X appears next to the name of the regular expression in the list of regular expressions.

**Creating a Custom Regular Expression**

Follow these steps to create your own custom regular expression:

1. Click the plus sign below the list.
2. In the Regex Library Selections window, note that the Blank regular expression is selected.
3. Click **OK**.
4. Edit the Regex definition in the Regex Editor panel.
5. Give your custom regular expression a unique name in the Title field.

**Tip:** When editing the Regex definition field, it is helpful to have the Log window open and visible. Some error messages appear only in the Log window. To open the Log window, select **View > Log**. There are many internet resources available for troubleshooting regular expressions, such as [https://regexr.com/](https://regexr.com/).
The Word Separator List

The **Word Separator List** button enables you to specify a list of characters that occur between words in the tokenization process. The *between-word characters* cannot begin a word, but they can appear inside a word if one of the regular expressions allows it. You can add or remove characters from the list in the window that appears when you click the button. By default, the only character in the list is a whitespace character. In the Separator Characters window, click the **Reset** button to undo any modifications to the list of separator characters. Modifications to the list of separator characters are applied only to the current regular expression tokenization.

The following steps describe the processing of the specified regular expressions and the required “Leftover” regular expression:

1. Compare the current character in the text stream to the list of separator characters.
   - If the character is in the list of separator characters, ignore the character, process any accumulated characters in the “Leftover” temporary string, move to the next character, and repeat step 1.
   - If the character is not in the list of separator characters, go to step 2.
2. Compare the string starting at the current character to each regular expression (one at a time, up to, but not including, the “Leftover” regular expression).
   - If the string starting at the current character matches one of the regular expressions, the following events occur. Any accumulated characters in the “Leftover” temporary string are processed. The value of the Result field is saved as a term. The current character in the text stream becomes the character following the matched string. The processing returns to step 1.
   - If the string starting at the current character does not match any of the regular expressions up to the “Leftover” regular expression, go to step 3.
3. Collect characters into the “Leftover” temporary string by appending the current character and setting the current character to the next character in the text stream. Return to step 1.
   - The “Leftover” temporary string is accumulated one character at a time, until one of the other regular expressions produces a match.
   - The default Result of the “Leftover” regular expression is to discard the accumulated “Leftover” temporary string.

**Tips:**

- If you set the Result of the “Leftover” regular expression to \1, you might want to add more separator characters, such as punctuation marks. This ensures that your results do not include the specified punctuation marks.
- Instead of changing the Result of the “Leftover” regular expression to \1, you might want to consider one or more of the following actions to capture terms of interest:
Add more regular expressions from the Regex Library.

Create custom regular expressions.

The processing follows the above steps until reaching the end of the text string for each row in the data table.

Saving the Results to a Column in the Data Table

Click the **Save to Column** button to save to the data table a new column that contains the results of the regular expression tokenization. The new column is a character column with the same name as the text column specified in the Text Explorer launch window; a number is appended to the name so that the column names are unique. You can also use a stand-alone Regular Expression utility under Cols > Utilities > New Column by Text Matching. See *Using JMP*.

**Note:** When you save the results of the custom regular expression tokenization to a column in the data table, the regular expression process is run on the original text in each row of the data table. It is not run on the version of the text string that was converted to lowercase.

Closing the Text Explorer Regular Expression Editor

After you click **OK** in the Text Explorer Regular Expression Editor window, the following events occur:

1. The custom regular expressions defined in the Text Explorer Regular Expression Editor window are saved to the Regex Library.

   **Caution:** The custom Regex Library is saved only when you click **OK** and there are customized regular expressions. The most recently saved regular expressions will be available next time. Use unique names to keep additional regular expressions in the Regex Library. To ensure that a regular expression is available later, you can save a script from the Text Explorer report window.

2. The Text Explorer report appears. The report shows the result of using the specified regular expression settings to tokenize the text.
The Text Explorer Report

The Text Explorer report window contains the Summary Counts report and the Term and Phrase Lists report.

Figure 12.8 Example of a Text Explorer Report

Summary Counts Report

The first table in the Text Explorer report window contains the following summary statistics:

**Number of Terms**  The number of terms in the Term List.

**Number of Cases**  The number of documents in the corpus.

**Total Tokens**  The total number of terms in the corpus.

**Tokens per Case**  The number of tokens divided by the number of cases.

**Number of Non-Empty Cases**  The number of documents in the corpus that contain at least one term.
**Term and Phrase Lists**

The Term and Phrase Lists report contains tables of terms and phrases found in the text after tokenization has occurred. See Figure 12.8 for an example of the Term and Phrase Lists report. The Count column in the Term List indicates the number of occurrences of the term in the corpus. The Count column in the Phrase List indicates the number of occurrences of the phrase in the corpus; the N column indicates the number of words in the phrase.

By default, the Terms List is sorted in descending count order; terms that are tied in count are sorted alphabetically. The Phrases List is sorted in descending count order; phrases that are tied in count are then sorted in descending length (N) order. Further ties in the Phrases List are sorted alphabetically. The sort order of each list can be changed to alphabetical sorting using the options in each list.

The phrases that appear in the Phrase List are determined by the settings of the **Maximum Words per Phrase** and **Maximum Number of Phrases** options in the launch window. Phrases that occur only one time in the data table do not appear in the Phrase List.

Phrases can be specified as terms at various scopes. Phrases in the Phrase List that have been specified as terms are colored based on the scope of the phrase specification (Table 12.1). For more information about specifying phrases in different scopes, see “**Term Options Management Windows**” on page 401.

<table>
<thead>
<tr>
<th>Scope</th>
<th>Color</th>
</tr>
</thead>
<tbody>
<tr>
<td>Built-in</td>
<td>Red</td>
</tr>
<tr>
<td>User Library</td>
<td>Green</td>
</tr>
<tr>
<td>Project</td>
<td>Blue</td>
</tr>
<tr>
<td>Column Property</td>
<td>Orange</td>
</tr>
<tr>
<td>Local</td>
<td>Gray</td>
</tr>
</tbody>
</table>

**Actions for Terms and Phrases**

You can access options in the Term List and Phrase List tables by selecting items and then right-clicking in the left-most column of each table. You can save each table as a data table by right-clicking in the Count column of each table and selecting Make into Data Table.
Term List Pop-up Menu Options

When you right-click in the Term column of the Term List table, a pop-up menu appears with the following options:

Select Rows  Selects rows in the data table that contain the selected terms.

Show Text  Shows the documents that contain the selected terms.

**Note:** By default, only the first 10,000 documents are shown. If there are more than 10,000 documents that contain a selected term, a window appears that enables you to increase this limit.

Alphabetical Order  Specifies the sort order of the Term List. When this option is selected, the terms are sorted in alphabetical order. When this option is not selected, the terms are sorted in descending Count order.

Numerical Order  (Available only when the Alphabetical Order option is selected.) Specifies the sort order of the Term List. When this option is selected, the items are split into string and numeric segments, and the numeric segments are then sorted in numerical order. For more information about the sorting rules used by the Numerical Order option, see Using JMP.

Copy  Places the selected terms onto the clipboard.

Color  Enables you to assign a color to the selected terms.

Label  Places labels on the corresponding points in the Term SVD Plot for the selected terms.

Containing Phrases  Selects the phrases in the Phrase List table that contain the selected terms.

Save Indicators  Saves an indicator column to the data table for each term selected in the Term List. The value of the indicator column for each row is 1 if the document in that row contains the term and 0 otherwise.

Save Formula  Saves a column formula to the data table for each term selected in the Term List. The column formula for each row evaluates to 1 if the document in that row contains the term and 0 otherwise. This is useful for new documents.

Recode  Enables you to change the values for one or more terms. Select the terms in the list before selecting this option. After you select this option, the Recode window appears. See Using JMP.

Add Stop Word  Adds the selected terms to the list of stop words and removes those terms from the Term List. This action also updates the Phrase List.
Note: If you add a stemmed word as a stop word, all of the tokens that correspond to that stem are added as stop words.

Add Stem Exception  (Available only when the Language option is set to English, German, Spanish, French, or Italian.) Adds the selected terms to the list of terms that are excluded from stemming.

Remove Phrase  (Available only when a specified phrase is selected in the Term List.) Removes the selected phrase from the set of specified phrases and updates the Term Counts accordingly.

Note: If a phrase as been added as a Sentiment Phrase, the Remove Phrase option also removes the phrase from the list of sentiment terms in the current Sentiment Analysis report.

Add Sentiment  (Available only when a Sentiment Analysis report is open in the current report window.) Adds the selected terms to the list of sentiment terms in the current Sentiment Analysis report.

Note: If you add a stemmed word as a sentiment term, all of the tokens that correspond to that stem are added as sentiment terms.

Show Filter  Shows or hides a search filter above the Term List. See “Search Filter Options” on page 397.

Make into Data Table  Creates a JMP data table from the report table.

Make Combined Data Table  Searches the report for other tables like the one you selected and combines them into a single JMP data table.

Phrase List Pop-up Menu Options
When you right-click in the Phrase column of the Phrase List table, a pop-up menu appears with the following options:

Select Rows  Selects rows in the data table that contain the selected phrases.

Show Text  Shows the documents that contain the selected phrases.

Save Indicators  Saves an indicator column to the data table for each phrase selected in the Phrase List. The value of the indicator column for each row is 1 if the document in that row contains the phrase and 0 otherwise.

Alphabetical Order  Specifies the sort order of the Phrase List. When this option is selected, the terms are sorted in alphabetical order. When this option is not selected, the terms are sorted in descending Count order.
Numerical Order  (Available only when the Alphabetical Order option is selected.) Specifies the sort order of the Phrase List. When this option is selected, the items are split into string and numeric segments, and the numeric segments are then sorted in numerical order. For more information about the sorting rules used by the Numerical Order option, see Using JMP.

Copy  Places the selected phrases onto the clipboard.

Select Contains  Selects larger phrases in the Phrase List that contain the selected phrase.

Select Contained  Selects smaller phrases in the Phrase List and terms in the Term List that are contained by the selected phrase.

Add Phrase  Adds the selected phrases to the Term List and updates the Term Counts accordingly.

Add Stop Word  Adds the selected phrases to the list of stop words. This action also updates the Term List.

Add Sentiment Phrase  (Available only when a Sentiment Analysis report is open in the current report window.) Adds the selected phrases to the Term List and to the list of sentiment terms in the current Sentiment Analysis report.

Show Filter  Shows or hides a search filter above the Phrase List. See “Search Filter Options” on page 397.

Make into Data Table  Creates a JMP data table from the report table.

Make Combined Data Table  Searches the report for other tables like the one you selected and combines them into a single JMP data table.

Search Filter Options
Click the down arrow button next to the search box to refine your search.

Contains Terms  Returns items that contain a part of the search criteria. A search for “ease oom” returns messages such as “Release Zoom”.

Contains Phrase  Returns items that contain the exact search criteria. A search for “text box” returns entries that contain “text” followed directly by “box” (for example, “Context Box” and “Text Box”).

Starts With Phrase  Returns items that start with the search criteria.

Ends With Phrase  Returns items that end with the search criteria.

Whole Phrase  Returns items that consist of the entire string. A search for “text box” returns entries that contain only “text box”.
Regular Expression  Enables you to use the wildcard (*) and period (.) in the search box. Searching for “get.*name” looks for items that contain “get” followed by one or more words. It returns “Get Color Theme Names”, “Get Name Info”, and “Get Effect Names”, and so on.

Invert Result  Returns items that do not match the search criteria.

Match All Terms  Returns items that contain both strings. A search for “t test” returns elements that contain either or both of the search strings: “Pat Test”, “Shortest Edit Script” and “Paired t test”.

Ignore Case  Ignores the case in the search criteria.

Match Whole Words  Returns items that contain each word in the string based on the Match All Terms setting. If you search for “data filter”, and Match All Terms is selected, entries that contain both “data” and “filter” are returned.

Text Explorer Platform Options

This section describes the options available in the Text Explorer platform.

- “Text Preparation Options”
- “Text Analysis Options”
- “Save Options”
- “Report Options”

Text Preparation Options

The Text Explorer red triangle menu contains the following options for text preparation:

Display Options  Shows a submenu of options to control the report display.

Show Word Cloud  Shows or hides the Word Cloud report. The Word Cloud red triangle menu enables you to change the layout and font for the word cloud. See “Word Cloud Options” on page 401.

The word cloud can be interactively resized by changing the width. The height is then determined automatically. The rows in the Term List are linked to the terms in the Word Cloud.

Show Term List  Shows or hides the Term List.

Show Phrase List  Shows or hides the Phrase List.
**Show Term and Phrase Options**  Shows buttons in the Term and Phrase Lists report corresponding to the options available in the pop-up menus for each list. See “Term and Phrase Lists” on page 394.

**Show Summary Counts**  Shows or hides the Summary Counts table. See “Summary Counts Report” on page 393.

**Show Stop Words**  Shows or hides a list of the stop words used in the analysis. A built-in list of stop words is used initially. To add a stop word, right-click it in the Term List and select **Add Stop Word** from the pop-up menu. See “Term Options Management Windows” on page 401.

**Show Recodes**  Shows or hides a list of the recoded terms. See “Term Options Management Windows” on page 401.

**Show Specified Phrases**  Shows or hides a list of the phrases that have been specified by the user to be treated as terms. See “Term Options Management Windows” on page 401.

**Show Stem Exceptions**  (Available only when the Language option is set to English, German, Spanish, French, or Italian.) Shows or hides the terms that are excluded from stemming. See “Term Options Management Windows” on page 401.

**Show Delimiters**  (Available only when the Language option is set to English, German, Spanish, French, or Italian and the selected Tokenizing method is Basic Words.) Shows or hides the delimiters used by the Basic Words Tokenizing method. To modify the set of delimiters used, you must use the **Add Delimiters()** or **Set Delimiters()** messages in JSL.

**Show Stem Report**  (Available only when the Language option is set to English, German, Spanish, French, or Italian and the selected Stemming method is not No Stemming.) Shows or hides the Stemming report that contains two tables of stemming results. The table on the left maps each stem to the corresponding terms. The table on the right maps each term to its corresponding stem.

**Show Selected Rows**  Opens a window that contains the text of the documents that are in the currently selected rows.

**Show Filters for All Tables**  Shows or hides filters that can be used for searching tables in the report. This option applies to the following tables: Stop Words, Specified Phrases, Stem Exceptions, Term List, Phrase List, and the Stem Report. For more information about the filter tool, see “Search Filter Options” on page 397.

**Term Options**  Shows a submenu of options that apply to the Term List.
**Stemming**  (Available only when the Language option is set to English, German, Spanish, French, or Italian.) See the description of stemming options in “Launch the Text Explorer Platform” on page 384.

**Include Builtin Stop Words**  Specifies if the stop words used in the tokenizing process include built-in stop words or not.

**Include Builtin Phrases**  Specifies if the phrases used in the tokenizing process include built-in phrases or not.

**Manage Stop Words**  Shows a window that enables you to add or remove stop words. The changes made can be applied at the User, Column, and Local levels. You can also specify Local Exceptions that exclude stop words that are specified in any of the other levels. See “Term Options Management Windows” on page 401.

**Manage Recodes**  Shows a window that enables you to add or remove recodes. The changes made can be applied at the User, Column, and Local levels. You can also specify Local Exceptions that exclude recodes that are specified in any of the other levels. See “Term Options Management Windows” on page 401.

**Manage Phrases**  Shows a window that enables you to add or remove the phrases that are treated as terms. The changes made can be applied at the User, Column, and Local levels. You can also specify Local Exceptions that exclude phrases that are specified in any of the other levels. See “Term Options Management Windows” on page 401.

**Manage Stem Exceptions**  (Available only when the Language option is set to English, German, Spanish, French, or Italian.) Shows a window that enables you to add or remove exceptions to stemming. The changes made can be applied at the User, Column, and Local levels. You can also specify Local Exceptions that exclude stem exceptions that are specified in any of the other levels. See “Term Options Management Windows” on page 401.

**Parsing Options**  Shows a submenu of options that apply to parsing and tokenization.

**Tokenizing**  (Available only when the Language option is set to English, German, Spanish, French, or Italian.) See the description of tokenizing options in “Launch the Text Explorer Platform” on page 384.

**Customize Regex**  (Available only with the Regex Tokenizing method.) Shows the Customize Regex window. This option enables you to modify the Regex settings for the current Text Explorer report.

**Note:** If you specified a By variable in the platform launch window, the Customize Regex option automatically broadcasts to all level of the By variables.
Treat Numbers as Words  (Available only when the Language option is set to English, German, Spanish, French, or Italian and Basic Words is the selected Tokenizing method.) Allows numbers to be tokenized as terms in the analysis. Note that this option is affected by the setting for Minimum characters per word.

Word Cloud Options

The Word Cloud red triangle menu contains the following options:

**Layout**  Specifies the arrangement of the terms in the Word Cloud. By default, the Layout is set to Ordered.

- **Ordered**  Presents the terms in horizontal lines ordered from most to least frequent.
- **Alphabetical**  Presents the terms in horizontal lines sorted in ascending alphabetical order.
- **Centered**  Presents the terms in a cloud and sized by frequency.

**Coloring**  Specifies the coloring of the terms in the Word Cloud. By default, the Coloring is set to None.

- **None**  Colors each term the same color as it is colored in the Term List.
- **Uniform Color**  Colors each term the same color. You can change this color in the Legend.
- **Arbitrary Grays**  Colors each term in varying shades of gray.
- **Arbitrary Colors**  Colors each term in various colors. You can adjust the colors in the Legend.
- **By column values**  Colors each term on a gradient color scale. The scale is based on the score for a term generated by the Score Terms by Column option. You can adjust the colors and gradient in the Legend.

**Font**  Specifies the font, style, and size of the terms in the Word Cloud.

**Show Legend**  Shows or hides the legend for the Word Cloud.

Term Options Management Windows

Stop word, recode, phrase, and stem exception information can be specified for many different scopes. They can be stored in the following locations: the Text Explorer user library (User scope), the current project, a column property for the analysis column (Column scope), or in a platform script (Local scope). You can save the local specifications and local exceptions for a specific instance of Text Explorer by saving the script for the Text Explorer report.
The Term Options management windows are four similar windows that enable you to manage the collections of stop words, recodes, phrases, and stem exceptions. Figure 12.9 shows the Manage Stop Words window. The Manage Phrases and Manage Stem Exceptions are identical to the Manage Stop Words window. The Manage Recodes window differs slightly. See “Manage Recodes” on page 403.

Figure 12.9 Manage Stop Words Window

Manage Stop Words

The Manage Stop Words window contains multiple lists of stop words that represent the different scopes (or locations) of specified stop words. Below each list is a text edit box and an add button. These controls enable you to add custom stop words to each scope. You can move stop words from one scope to another by dragging them. You can copy and paste items from one list to another list. Two buttons at the bottom of the window move the selected items from one scope to the next, either left or right. The X button removes the selected items from their current scope. You can edit existing items in the lists by double-clicking on an item and changing the text.

Language  Specifies the list of built-in stop words and to which language the user library selections are saved. If you select Apply Items for Language, the changes are saved to the main user library. The Language setting applies only to the Built-in, User, and Project scopes.

Built-in (Locked)  Lists the built-in list of stop words for the specified language. You can exclude a built-in stop word by placing it in the Local Exceptions list.

User  Lists the stop words in the user library for the specified language.

Project  (Available only when Text Explorer is launched within a project.) Lists the stop words in the current project for the specified language.
**Column**  Lists the stop words in the “Stop Words” column property for the text column.

**Local**  Lists the stop words in the local scope. You can specify them when Text Explorer is launched via JSL. These stop words are used only in the current Text Explorer platform report.

**Local Exceptions**  Lists words that are not treated as stop words in the current Text Explorer platform. You can specify them when Text Explorer is launched via JSL. The words listed in Local Exceptions override words listed in all of the other scopes.

**Import**  Enables you to import stop words from a text file. The stop words are copied to the clipboard. You can paste them into any of the lists other than Built-in.

**Export**  Enables you to export stop words to the clipboard or to a text file. An Export window appears that enables you to select the scopes for which you would like to export stop words and the location of the export.

The user library files are located in a `TextExplorer` directory. The location of this directory is based on your computer’s operating system:

- **Windows:** "C:/Users/<username>/AppData/Roaming/SAS/JMP/TextExplorer/<lang>/"
- **macOS:** "/Users/<username>/Library/Application Support/JMP/TextExplorer/<lang>/"

The main user library files are located in the `TextExplorer` directory itself. These files are not language-specific.

When you click OK, changes to the User, Project, and Column lists are saved to the user library, the project, and the column properties, respectively. Anything specified in the Local and Local Exceptions lists is saved only when you save the script of the Text Explorer report.

If you are saving stop words to the user library, the file is named `stopwords.txt`. If you are saving to a column property, the property is called “Stop Words”.

**Manage Recodes**

The Manage Recodes window differs slightly from the Manage Stop Words window. Instead of one text edit box below each list, there are two text edit boxes. The old value (specified in the top box) is recoded to the new value (specified in the bottom box).

If you are saving recodes to the user library, the file is named `recodes.txt`. If you are saving to a column property, the property is called “Recodes”.

**Manage Phrases**

If you are saving phrases to the user library, the file is named `phrases.txt`. If you are saving to a column property, the property is called “Phrases”.

Manage Stem Exceptions

If you are saving stem exceptions to the user library, the file is named `stemExceptions.txt`. If you are saving to a column property, the property is called “Stem Exceptions”.

**Note:** The Local Exceptions list in the Manage Stem Exceptions window lists stem exceptions that are excluded from the stem exception list. The words in this list are involved in the stemming operation.

Manage Negation Terms

The Manage Negation Terms window is available in the Sentiment Analysis report. See “Sentiment Analysis” on page 423.

If you are saving negation terms to the user library, the file is named `negations.txt`. If you are saving to a column property, the property is called “Negation Terms”.

**Note:** Terms that appear in the Local or Local Exceptions lists apply only to the current Sentiment Analysis report.

Manage Intensifier Terms

The Manage Intensifier Terms window, which is available in the Sentiment Analysis report, differs slightly from the Manage Stop Words window. In addition to the text edit box below each list, there is a Multiplier control. The Multiplier control enables you specify an intensification multiplier for a term when you add it to the set of intensifier terms. See “Sentiment Analysis” on page 423.

If you are saving intensifier terms to the user library, the file is named `intensifiers.txt`. If you are saving to a column property, the property is called “Intensifier Terms”.

**Note:** Terms that appear in the Local or Local Exceptions lists apply only to the current Sentiment Analysis report.

Manage Sentiment Terms

The Manage Sentiment Terms window, which is available in the Sentiment Analysis report, differs slightly from the Manage Stop Words window. In addition to the text edit box below each list, there is a Score control. The Score control enables you specify a sentiment score for a term when you add it to the set of sentiment terms. See “Sentiment Analysis” on page 423.

If you are saving sentiment terms to the user library, the file is named `sentiments.txt`. If you are saving to a column property, the property is called “Sentiment Terms”.
Text Analysis Options

The Text Explorer red triangle menu contains the following analysis options:

Latent Class Analysis  Performs a latent class analysis on the binary weighted document term matrix using sparse matrix routines. See “Latent Class Analysis” on page 409.

When you select Latent Class Analysis from the Text Explorer red triangle menu, a Specifications window appears with the following options:

Maximum Number of Terms  The maximum number of terms included in the latent class analysis.

Minimum Term Frequency  The minimum number of occurrences a term must have to be included in the latent class analysis.

Number of Clusters  The number of clusters in the latent class analysis.


Discriminant Analysis  Predicts membership of each document in a group or category based on the document term matrix. See “Discriminant Analysis” on page 416.

Term Selection  Analyzes which terms best explain different responses. Term Selection can also be useful for sentiment analysis when the responses are ratings. See “Term Selection” on page 418.

Sentiment Analysis  (Available only when the Language option is set to English.) Identifies sentiment terms in document using lexical analysis and scores documents for positive, negative, and overall sentiment. See “Sentiment Analysis” on page 423.

Singular Value Decomposition Specifications Windows

The analysis options in the Text Explorer platform are based on the Document Term Matrix (DTM). The DTM is formed by creating a column for each term in the Term List (up to a specified Maximum Number of Terms). Each text document (equivalent to a row in the data table) corresponds to a row of the DTM. The values in the cells of the DTM depend on the type of weighting specified by the user in the Specifications window.

Note: Terms that appear in the Local or Local Exceptions lists apply only to the current Sentiment Analysis report.
Figure 12.10 shows the Singular Value Decomposition Specifications window. When you select options from the Text Explorer red triangle menu that perform a singular value decomposition on the document term matrix, the Specifications window appears with the following options:

**Maximum Number of Terms**  The maximum number of terms included in the singular value decomposition.

**Minimum Term Frequency**  The minimum number of occurrences a term must have to be included in the singular value decomposition.

**Weighting**  The weighting scheme that determines the values that go into the cells of the document term matrix. The weighting scheme options are described in “Document Term Matrix Specifications Window” on page 407.

**Number of Singular Vectors**  The number of singular vectors in the singular value decomposition. The default value is the minimum of the number of documents, the number of terms, or 100.

**Centering and Scaling**  Options for centering and scaling of the document term matrix. You can choose between Centered and Scaled, Centered, and Uncentered. By default, the document term matrix is both centered and scaled.

### Figure 12.10  SVD Specification Window

Save Options

The Text Explorer red triangle menu contains the following options to save information to data tables, table columns, and column properties:

**Save Document Term Matrix**  Saves columns to the data table for each column of the document term matrix (up to a specified Maximum Number of Terms).

**Save Stacked DTM for Association**  Saves a stacked version of the document-term matrix to a JMP data table. The stacked format is appropriate for analysis in the Association Analysis platform. See Predictive and Specialized Modeling. If you specify an ID
variable in the Text Explorer launch window, the ID variable is used to identify the rows that each term came from in the original text data table. The stacked table also contains a table script to launch Association Analysis.

**Save DTM Formula**  Saves a formula column with the Vector modeling type to the data table. The length of the vector depends on user-specified options for the maximum number of terms, the minimum term frequency, and the weighting. The resulting column uses the `Text Score()` JSL function. For more information about this function, see Help > Scripting Index.

**Save Term Table**  Creates a JMP data table that contains each term from the Term List, the number of occurrences, and the number of documents that contain each term. If you select the Score Terms by Column option after selecting Save Term Table, a column containing scores for each term is added to the data table created by the Save Term Table option.

**Score Terms by Column**  Saves scores based on values in a specified column to the JMP data table created by the Save Term Table option. The scores for each term are the mean value of the specified column weighted by the number of occurrences of the term in each row. If you have already selected the Save Term Table option, the Score Terms by Column option adds a column containing scores to the data table created by the Save Term Table option. Otherwise, the JMP data table for the term table is created. When the specified column is not Continuous, columns containing scores for each level in the specified column are created.

**Document Term Matrix Specifications Window**

When you select the Save Document Term Matrix and Save DTM Formula options from the Text Explorer red triangle menu, the Document Term Matrix Specifications window appears with the following options:

**Maximum Number of Terms**  The maximum number of terms included in the document term matrix.

**Minimum Term Frequency**  The minimum number of occurrences a term must have to be included in the document term matrix.

**Weighting**  The weighting scheme that determines the values that go into the cells of the document term matrix.

The following options are available for Weighting:

**Binary**  Assigns 1 if a term occurs in each document and 0 otherwise. This is the default weighting, unless an SVD analysis has previously been run.

**Ternary**  Assigns 2 if a term occurs more than once in each document, 1 if it occurs only once and 0 otherwise.
**Text Explorer**

**Text Explorer Platform Options**

**Chapter 12**

**Basic Analysis**

**Frequency**  Assigns the count of a term’s occurrence in each document.

**Log Freq** Assigns \( \log_{10}(1 + x) \), where \( x \) is the count of a term’s occurrence in each document.

**TF IDF** Assigns \( TF \times \log_{10}\left(\frac{nDoc}{nDocTerm}\right) \). Abbreviation for *term frequency - inverse document frequency*. This is the default weighting. The terms in the formula are defined as follows:

\[
TF = \text{frequency of the term in the document} \\
nDoc = \text{number of documents in the corpus} \\
nDocTerm = \text{number of documents that contain the term}
\]

**Note:** If you select Save Document Term Matrix or Save DTM Formula after you have run an SVD analysis, the Specifications window contains the specifications from the most recent SVD analysis.

---

**Report Options**

See *Using JMP* for more information about the following options:

**Local Data Filter** Shows or hides the local data filter that enables you to filter the data used in a specific report.

**Redo** Contains options that enable you to repeat or relaunch the analysis. In platforms that support the feature, the Automatic Recalc option immediately reflects the changes that you make to the data table in the corresponding report window.

**Save Script** Contains options that enable you to save a script that reproduces the report to several destinations.

**Save By-Group Script** Contains options that enable you to save a script that reproduces the platform report for all levels of a By variable to several destinations. Available only when a By variable is specified in the launch window.
Latent Class Analysis

In the Text Explorer platform, latent class analysis enables you to group the documents from the corpus into clusters of similar documents. The Latent Class Analysis report contains the model specifications, the Bayesian Information Criterion (BIC) value for the model and a Show Text button. If one or more clusters in the Cluster Mixture Probabilities table is selected, the Show Text button opens a window that contains the text of the documents that are deemed most likely to belong to the selected cluster.

The Latent Class Analysis red triangle menu contains the following options:

**Display Options**  
Specifies the contents of the Latent Class Analysis report. By default, all of the report options are shown except for the word clouds for each cluster.

**Cluster Mixture Probabilities**  
Shows or hides a table of the probability of an observation belonging to each cluster.

**Tip:** You can select one or more rows in the Mixture Probabilities by Cluster table to select the observations assigned to the corresponding clusters.

**Term Probabilities by Cluster**  
Shows or hides a table of terms with an estimate for each cluster of the conditional probability that a document contains the term, given that the document belongs to a particular cluster. By default, the terms in this table are sorted by descending frequency in the corpus.

The Cluster Most Characteristic column shows the cluster that the term occurs in at the highest rate.

The Cluster Most Probable column shows the cluster in which a randomly chosen document that contains the term is most likely to be found.

**Top Terms by Cluster**  
Show or hides a table of the ten terms with the highest scores in each cluster. The score $S_{t,c}$ for term $t$ in cluster $c$ is calculated as follows:

$$S_{t,c} = 100 \cdot \text{mean}(p_t) \cdot \log_{10}\left(\frac{p_{t,c}}{\text{mean}(p_t)}\right)$$

where $\text{mean}(p_t)$ is the mean of the term probabilities by cluster for term $t$ and $p_{t,c}$ is the term probability by cluster for term $t$ in cluster $c$.

**MDS Plot**  
Shows or hides a multidimensional scaling plot, which is a two-dimensional representation of the proximity of the clusters. For more information about MDS plots, see *Multivariate Methods*. The Show Text button opens a window that contains the text of the selected documents.
Cluster Probabilities by Row  Shows or hides the Mixture Probabilities table, which displays probabilities of cluster membership for each row. The Most Likely Cluster column indicates the cluster with the highest probability of membership for each row.

Word Clouds by Cluster  Shows or hides a matrix of word clouds, one for each cluster.

Rename Clusters  Enables you to add descriptive names for one or more of the clusters.

Save Probabilities  Saves the values in the Mixture Probabilities table to the corresponding rows in the data table.

Save Probability Formulas  Saves a formula column to the data table for each cluster as well as a formula column for the most likely cluster.

The score formula that is saved uses the Text Score() JSL function with the weighting argument set to “LCA”.

Color by Cluster  Colors each row in the data table according to its most likely cluster.

Remove  Removes the Latent Class Analysis report from the Text Explorer report.

For more information about latent class analysis, see Multivariate Methods.

Note: The LCA algorithm that is used in the Text Explorer platform takes advantage of the sparsity of the document term matrix. For this reason, the LCA results in the Text Explorer platform do not exactly match the results in the Latent Class Analysis platform.

Latent Semantic Analysis (SVD)

In the Text Explorer platform, latent semantic analysis is centered around computing a partial singular value decomposition (SVD) of the document term matrix (DTM). This decomposition reduces the text data into a manageable number of dimensions for analysis. Latent semantic analysis is equivalent to performing principal components analysis (PCA).

The partial singular value decomposition approximates the DTM using three matrices: U, S, and V'. The relationship between these matrices is defined as follows:

\[ DTM \approx U \ast S \ast V' \]

Define \( n_{Doc} \) as the number of documents (rows) in the DTM, \( n_{Term} \) as the number of terms (columns) in the DTM, and \( n_{Vec} \) as the specified number of singular vectors. Note that \( n_{Vec} \) must be less than or equal to \( \min(n_{Doc}, n_{Term}) \). It follows that U is an \( n_{Doc} \) by \( n_{Vec} \) matrix that contains the left singular vectors of the DTM. S is a diagonal matrix of dimension \( n_{Vec} \). The diagonal entries in S are the singular values of the DTM. V' is an \( n_{Vec} \) by \( n_{Term} \) matrix. The rows in V' (or columns in V) are the right singular vectors.
The right singular vectors capture connections among different terms with similar meanings or topic areas. If three terms tend to appear in the same documents, the SVD is likely to produce a singular vector in $V'$ with large values for those three terms. The $U$ singular vectors represent the documents projected into this new term space.

Latent semantic analysis also captures indirect connections. If two words never appear together in the same document, but they generally appear in documents with another third word, the SVD is able to capture some of that connection. If two documents have no words in common but contain words that are connected in the dimension-reduced space, they map to similar vectors in the SVD output.

The SVD transforms text data into a fixed-dimensional vector space, making it amenable to all types of clustering, classification, and regression techniques. The Save options enable you to export this vector space to be analyzed in other JMP platforms.

The DTM, by default, is centered, scaled, and divided by $n_{Doc}$ minus 1 before the singular value decomposition is carried out. This analysis is equivalent to a PCA of the correlation matrix of the DTM.

You can also specify Centered or Uncentered in the Specifications window.

- If you specify Centered, the DTM is centered and divided by $n_{Doc}$ minus 1 before the singular value decomposition. This analysis is equivalent to a PCA of the covariance matrix of the DTM.
- If you specify Uncentered, the DTM is divided by $n_{Doc}$ before the singular value decomposition. This analysis is equivalent to a PCA of the unscaled DTM.

The SVD implementation takes advantage of the sparsity of the DTM even when the DTM is centered.

**SVD Report**

The Latent Semantic Analysis option in the Text Explorer platform produces two SVD plots and a table of the singular values from the singular value decomposition.

**SVD Plots**

The first plot contains a point for each document. For a given document, the point that is plotted is defined by the document's values in the first two singular vectors (the first two columns of the $U$ matrix) multiplied by the diagonal singular values matrix ($S$). This plot is equivalent to the Score Plot in the Principal Components platform. Each point in this plot represents a document (row of the data table). You can select the points in this plot to select the corresponding rows in the data table.
The second plot contains a point for each term. For a given term, the point that is plotted is defined by the term’s values in the first two singular vectors (the first two rows of the $V'$ matrix) multiplied by the diagonal singular values matrix ($S$). This plot is equivalent to the Loadings Plot in the Principal Components platform. In this plot, the points correspond to rows in the Term List table.

Above each of the SVD Plots, you can click a Show Text button to open a window that contains the text of the selected points in the plot.

### Singular Values

Below the document and term SVD plots, a table of the singular values appears. These are the diagonal entries of the $S$ matrix in the singular value decomposition of the document term matrix. The Singular Values table also contains a column of corresponding eigenvalues for the equivalent principal components analysis. Like in the Principal Components platform, there are columns for the percent and cumulative percent of variation explained by each eigenvalue (or singular value). You can use the Cum Percent column to decide what percent of variance from the DTM you want to preserve, and then use the corresponding number of singular vectors.

### SVD Report Options

The SVD red triangle menu in the Text Explorer platform contains the following options:

**SVD Scatterplot Matrix**  Shows or hides a scatterplot matrix of the term and document singular value decomposition vectors. You are prompted to select the size of the scatterplot matrix when you select this option. This scatterplot matrix enables you to visualize more than the first two dimensions of the singular value decomposition. The Show Text button opens a window that contains the text of the selected documents.
**Figure 12.11 SVD Scatterplots of Document and Term Spaces**

**Topic Analysis, Rotated SVD**  Performs a varimax rotated partial singular value decomposition of the document term matrix to produce groups of terms called topics. You can select this option multiple times to find different numbers of topics. See “Topic Analysis” on page 414.

**Cluster Terms**  Shows or hides a hierarchical clustering analysis of the terms in the data. To the right of the dendrogram, there are options to set the number of clusters and save the clusters to a data table. For each term, this data table contains its frequency, the number of documents that contain it, and its assigned cluster. For more information about hierarchical clustering and dendrograms, see *Multivariate Methods*. 
Cluster Documents  Shows or hides a hierarchical clustering analysis of the documents in the data. To the right of the dendrogram, there are options to do the following: set the number of clusters, save the clusters to a column in the data table, and show the documents in a selected branch of the dendrogram plot.

Select Near Neighbors  Finds and selects the nearest neighbors of the selected points in the document SVD plot. The algorithm uses the $U$ matrix from the singular value decomposition to find the nearest neighbors. When you select this option, you must specify the number of nearest neighbors to select. By default, the option selects the 10 nearest neighbors.

Save Document Singular Vectors  Saves a user-specified number of singular vectors from the document singular value decomposition as columns to the data table. The first two saved columns represent the points plotted in the document SVD plot. See “Latent Semantic Analysis (SVD)” on page 410.

Save Singular Vector Formula  Saves a formula column with the Vector modeling type that contains the document singular value decomposition to the data table. The resulting column uses the Text Score() JSL function. For more information about this function, see Help > Scripting Index.

Save Term Singular Vectors  Saves a user-specified number of singular vectors from the terms singular value decomposition as columns to a new data table where each row corresponds to a term. If a Term Table data table is already open, this option saves the columns to that data table. The first two saved columns represent the points plotted in the term SVD plot. See “Latent Semantic Analysis (SVD)” on page 410.

Remove  Removes the SVD report from the Text Explorer report window.

**JMP Pro**  Topic Analysis

The Topic Analysis, Rotated SVD option performs a varimax rotation on the partial singular value decomposition (SVD) of the document term matrix (DTM). You must specify a number of rotated singular vectors, which corresponds to the number of topics that you want to retain from the DTM. After you specify a number of topics, the Topic Analysis report appears.

Topic analysis is equivalent to a rotated principal component analysis (PCA). The varimax rotation takes a set of singular vectors and rotates them to make them point more directly in the coordinate directions (toward the terms). This rotation makes the vectors help explain the text as each rotated vector orients toward a set of terms. Negative values indicate a repulsion force. The terms with negative values occur in a topic less frequently compared to the terms with positive values.
Topic Analysis Report

The Topic Analysis report shows the terms that have the largest loadings in each topic after rotation. There are additional reports that show the components of the rotated singular value decomposition.

The Top Loadings by Topic report shows a table of terms for each topic. The terms in each table are the ones that have the largest loadings in absolute value for each topic. Each table is sorted in descending order by the absolute value of the loading. These tables can be used to determine conceptual themes that correspond to each topic.

The Topic Analysis report also contains the following reports:

**Topic Loadings**   Contains a matrix of the loadings across topics for each term. This matrix is equivalent to the factor loading matrix in a rotated PCA.

**Word Clouds by Topic**   Contains a matrix of word clouds, one for each topic.

**Topic Scores**   Contains a matrix of document scores for each topic. Documents with higher scores in a topic are more likely to be associated with that topic.

**Topic Scores Plots**   Contains a Show Text button and a plot of topic scores for each document. The Show Text button opens a window that contains the text of the selected documents.

The Topic Scores Plots report is a visual representation of the matrix in the Topic Scores report. Each panel in the plot corresponds to one of the topics, or one of the columns of the Topic Scores matrix. Within each panel, each point corresponds to one of the documents in the corpus, or one of the rows of the Topic Scores matrix.

**Variance Explained by Each Topic**   Contains a table of the variance explained by each topic. The table also contains columns for the percent and cumulative percent of the variation explained by each topic.

**Rotation Matrix**   Contains the rotation matrix for the varimax rotation.

Topic Analysis Report Options

The Topic Analysis red triangle menu in the Text Explorer platform contains the following options:

**Topic Scatterplot Matrix**   Shows or hides a scatterplot matrix of the rotated singular value decomposition vectors. The Show Text button opens a window that contains the text of the selected documents.
**Display Options**  Contains options to show or hide content that appears in the Topic Analysis report. See “Topic Analysis Report” on page 415.

**Rename Topics**  Enables you to add descriptive names for one or more of the topics.

**Save Document Topic Vectors**  Saves a user-specified number of singular vectors from the rotated singular value decomposition as columns to the data table.

**Save Topic Vector Formula**  Saves a formula column with the Vector modeling type that contains the rotated singular value decomposition to the data table. The resulting column uses the `Text Score()` JSL function. For more information about this function, see Help > Scripting Index.

**Save Term Topic Vectors**  Saves the topic vectors as columns to the data table created by the Save Term Table option.

**Remove**  Removes the Topic Analysis report from the SVD report.

---

**Discriminant Analysis**

Discriminant analysis predicts membership of each document in a group or category based on the columns in the document term matrix (DTM). Specifically, discriminant analysis predicts a classification of each document into a category of a response column. When you select the Discriminant Analysis option, you must select a response column that contains categories or groups. Group membership is predicted by the columns of the DTM. For more information about discriminant analysis, see *Multivariate Methods*.

The discriminant analysis method in the Text Explorer platform is based on a singular value decomposition of the centered DTM. Each group of the response column has its own group mean that is used to center the DTM. The discriminant analysis method in the Text Explorer platform is faster than the Discriminant Analysis platform because it takes advantage of the sparsity of the DTM.

**Discriminant Analysis Specifications Window**

The Discriminant Analysis option in the Text Explorer platform is based on the Document Term Matrix (DTM). The DTM is formed by creating a column for each term in the Term List (up to a specified Maximum Number of Terms). Each text document (equivalent to a row in the data table) corresponds to a row of the DTM. The values in the cells of the DTM depend on the type of weighting specified by the user in the Specifications window.
When you select the Discriminant Analysis option from the Text Explorer red triangle menu, the Specifications window appears with the following options:

**Maximum Number of Terms**  The maximum number of terms included in the discriminant analysis.

**Minimum Term Frequency**  The minimum number of occurrences a term must have to be included in the discriminant analysis.

**Weighting**  The weighting scheme that determines the values that go into the cells of the document term matrix. The weighting scheme options are described in “Document Term Matrix Specifications Window” on page 407.

**Number of Singular Vectors**  The number of singular vectors in the discriminant analysis. The default value is the minimum of the number of documents, the number of terms, or 100.

---

**Discriminant Analysis Report**

By default, the Discriminant Analysis report in the Text Explorer platform contains two open reports: the Classification Summary and the Discriminant Scores. The other reports are initially closed.

The Discriminant Analysis report contains the following reports:

**Term Means**  Provides a table of the terms used in the discriminant analysis. The terms correspond to the columns of the DTM. The table contains the means in each group for each term, as well as the overall mean and weighted standard deviation for each term.

**Squared Distances to Each Group**  Provides a table that contains the squared Mahalanobis distances to each group for each document. For more information about Mahalanobis distances, see *Multivariate Methods*.

**Probabilities to Each Group**  Provides a table that contains the probability that a document belongs to each group.

**Classification Summary**  Provides a report that summarizes the discriminant scores. This report corresponds to the Score Summaries report in the Discriminant Analysis platform report.

**Discriminant Scores**  Provides a table of the predicted classification of each document and other supporting information. This table corresponds to the Discriminant Scores table in the Discriminant Analysis platform report.
Discriminant Analysis Report Options

The Discriminant Analysis red triangle menu contains the following options:

**Canonical Plot**  Shows or hides a plot of the documents and group means in canonical space. Canonical space is the space that most separates the groups. If there are more than two levels of the response variable, you must specify the number of canonical coordinates. If you specify more than two canonical coordinates, this option produces a matrix of canonical plots.

**Save Probabilities**  Saves a probability column to the data table for each response level as well as a column that contains the most likely response. The Most Likely response column contains the level with the highest probability based on the model.

Each probability column gives the posterior probability of an observation’s membership in that level of the response. The Response Probability column property is saved to each probability column. For more information about the Response Probability column property, see *Using JMP*.

**Save Probability Formulas**  Saves formula columns to the data table for the prediction of the most likely response. The first saved column contains a formula that uses the `Text Score()` function to calculate the probability for each response level. There are also columns that contain probabilities for each response level as well as a column that contains the predicted response.

**Save Canonical Scores**  Saves columns to the data table that contain the scores from canonical space for each observation. Canonical space is the space that most separates the groups. The column for the \( k \)th canonical score is named `Canonical<k>`.

**Remove**  Removes the Discriminant Analysis report from the Text Explorer report window.

---

Term Selection

Term selection identifies which terms best explain different responses. The analysis uses the Generalized Regression platform to perform variable selection on the document term matrix (DTM) and to identify terms that most impact the response. Term selection can be used with binary responses, similar to sentiment analysis, as well as other types of responses. The fitted model uses an appropriate response distribution for the specified response column.

**Tip:** For an example of Term Selection, select Help > Sample Data Library, open Chips.jmp, and run the Text Explorer - Term Selection table script.
Term Selection Settings

The Settings report enables you to select a response column, specify the target level of the response, and adjust the settings for the model. When you have specified the model settings, click the Run button to run the model. The fitted model then appears in the Summary report. See “Term Selection Summary Report” on page 421.

Target Level

After you choose a response column, the Target Level outline appears.

- For nominal responses, choose one level of the response to be the target level in a logistic regression model; the response in the logistic regression model is the target level versus all of the other levels combined.
- For ordinal responses, all response levels are initially included in the model. Using the local data filter, you can select levels of the response to be excluded from the model; the underlying numeric values of the included levels are modeled with a normal response distribution.

  Note: For ordinal responses, the term selection model can be fit only when the data type of the response column is numeric.

- For continuous responses, use the local data filter histogram to select values of the response to be excluded from the model; the included values are modeled with a normal response distribution.
- For response columns with the Multiple Response modeling type, choose one or more levels of the response to be the target level in a binary logistic regression model. If you choose more than one level, a document belongs to the target level if any of the levels are present in the response column for that document. Select the Combine with AND option to require that all selected levels are present in a document’s response column for that document to be included in the target level.

Model Settings

By default, the Generalized Regression model uses the Elastic Net estimation method with early stopping and the AICc validation method. You can change these settings in the Model Settings outline. See Fitting Linear Models.

Note: If a Validation column is specified in the Text Explorer launch window, the Generalized Regression platform in the Term Selection report uses the Validation column as the Validation method.
Term Settings

The Term Settings define the document term matrix (DTM) that is used in the regression model. You can change the weighting technique as well as the maximum number of terms included in the DTM; each term corresponds to a column of the DTM. Note that terms that have fewer than 10 occurrences in the corpus are not included in the DTM used by the model. For more information about the DTM options, see “Document Term Matrix Specifications Window” on page 407.

Term Selection Report

After you run an analysis, the Term Selection report consists of three sections. The Settings report contains controls for specifying an analysis. See “Term Selection Settings” on page 419. Below the Settings report, there are initially closed Generalized Regression reports for each analysis that you have run. See Fitting Linear Models. The last section of the report is the Summary report.
**Figure 12.12** Term Selection Report

The Summary report contains a Model Comparison table, a Summary table and histogram, a Document Scores table, a Term Scores table, and a text box.

The Model Comparison table contains a row for each fitted model. The rest of the Summary report shows results from the currently selected model in this table.
The Summary table shows counts and mean scores for the documents, overall and by the predicted value of the response from the model. The Mean Contribution is the average of the contribution values in the Document Scores table. The Summary histogram shows the distribution of the overall contribution values of the documents. The histogram is interactive, so you can click on a bar to highlight the corresponding documents in the Document Scores table.

The Document Scores table shows the positive and negative contribution values for each document, as well as predicted and actual values for each document. For binomial response models, the predicted values are probabilities of the document being in the target level; for normal response models, the predicted values are the predictions from the fitted model for each document. If you select a row of the table, the text of the corresponding document appears in the text box below the table.

The Term Scores table lists each term that was selected by the fitted model, its coefficient from the model, its LogWorth, and the count of occurrences of the term in the corpus. If you select a row of the table, the text of the corresponding document appears in the text box below the table.

The text box shows the text of documents that are selected in the Document Scores table or the context of terms that are selected in the Term Scores table.

**Term Selection Report Options**

The Term Selection red triangle menu contains the following options:

**Save Document Scores** (Available only when an analysis is selected in the Summary table.)
Saves the columns from the Document Scores table to new columns in the data table. The new columns contain the positive and negative contributions, as well as the predicted value for each document.

**Save Term Score DTM** (Available only when an analysis is selected in the Summary table.)
Saves columns to the data table for each relevant term in the currently selected analysis. The columns contain the term scores for each document, using the Weighting specified in the Term Selection Term Settings.

**Save Prediction Formulas** (Available only when an analysis is selected in the Summary table.)
Saves columns to the data table that contain the prediction formulas for the currently selected analysis.

**Show Term Cloud**
Shows or hides a word cloud in the Summary report. The word cloud shows the coefficient terms in the currently selected analysis. The words are sized by the absolute value of their coefficients and colored by the sign of their coefficients.

**Remove**
Removes the Term Selection report from the Text Explorer report window.
Sentiment Analysis

Sentiment analysis identifies sentiment terms in documents using lexical analysis and scores documents for positive, negative, and overall sentiment. The analysis assumes that each document is free text with binary sentiment on a single topic. Sentiment Analysis incorporates basic natural language processing (NLP) into the results. For more information about natural language processing, see https://opennlp.apache.org/. If you prefer to not use NLP, deselect the Parse Documents option.

**Tip:** For an example of Sentiment Analysis, select Help > Sample Data Library, open Chips.jmp, and run the Text Explorer - Sentiment Analysis table script.

**Notes:**

- In Sentiment Analysis, a word can take effect in only one class of terms: negation, intensifier, or sentiment.
- Sentiment Analysis recognizes some emoticons, or sequences of characters that are treated as a single unit. You can see the built-in emoticons and their default sentiment scores in the Sentiment Terms report or in the Manage Sentiment Terms window.
- If you specify a word as a negation, intensifier, or sentiment term and it is already specified as a stop word, the word is temporarily removed as a stop word as long as the Sentiment Analysis report is open. This temporary removal affects the entire Text Explorer report. It is restored as a stop word when the Sentiment Analysis report closes.
The Sentiment Analysis report contains the following reports:

**Negation Terms**

Contains a list of the negation terms in the current sentiment analysis. Right-click the list to see a menu of additional options. You can select terms in the list to remove them.
Intensifier Terms

Contains a list of the intensifier terms and their corresponding multiplier values. Right-click the list to see a menu of additional options. You can select terms in the list to remove them.

Sentiment Terms

Contains a list of the sentiment terms and their corresponding score values. This report also enables you to add new sentiment terms. The Possible Sentiment table contains counts of terms that you might consider adding as sentiment terms. To add a term as a sentiment term, select it in the Possible Sentiment table and click one of the buttons below +Sentiment. To choose a sentiment score value that is not listed, you can edit the score value after you have added it to the list of sentiment terms.

When you select a term in the Possible Sentiment table, documents that contain that term appear on the right side of the Sentiment Terms report. This provides context for how the term is used in the corpus.

Features

Contains options to score features in the corpus. A feature is something that is being described by the sentiment terms. Click the Search button to generate a list of possible feature terms. When you select one or more terms from the Possible Feature table, excerpts of the documents that contain those terms appear in the text box to the right of the table. Click the Score Selected Features button to update the Sentiment Summary report to show the results of scoring the selected feature terms.

Note: If you select the Parse Documents option, the Features report scores words when they occur within the same umbrella clause as a sentiment.

Sentiment Summary

Contains the results of the sentiment analysis based on the current settings. This report contains a Summary table and histogram, a Document Scores table, a Sentiment Terms table, a text box, and a control panel that enables you to add more sentiment and intensifier terms.

The Summary table shows counts and mean scores for the documents, broken down by how the documents were scored. The Mean Score is determined by the setting of the Scoring option. See “Sentiment Analysis Report Options” on page 426. The Summary histogram shows the distribution of the overall sentiment scores of the documents. The histogram is interactive, so you can click on a bar to highlight the corresponding documents in the Document Scores table.
The Document Scores table shows the positive and negative sentiment score sums and means, as well as the overall sentiment score for each document. If you select a row of the table, the text of the corresponding document appears in the text box below the table. If you specify a Score Column, the table contains the values from the scoring column.

**Tip:** You can hover over the cells in the Document Scores table to see the scoring calculations that were used to produce the table results.

The Sentiment Terms table lists each sentiment term, its score value, and the count of occurrences of the term in the corpus.

**Tip:** For sentiment terms with multiple words, you can hover over the cells in the Score column to see the calculations that were used to produce the score.

The text box shows the text of documents that are selected in the Document Scores table or the context of terms that are selected in the Sentiment Terms table. When you select a document in the Document Scores table, a list of the sentiments in that document appears to the right of the text box.

**Tip:** When you hover over a term in the text box that is classified as a negation, intensifier, or sentiment term, a box appears that shows the classification and contains a Remove button. Click the **Remove** button to quickly remove that term from the list of negation, intensifier, or sentiment terms.

The control panel activates when you select a term in the text box. To add a term as a sentiment term, select it in the text box and click one of the buttons below +Sentiment. To add a term as an intensifier term, select it in the text box and click one of the buttons below ×Intensifier.

### Sentiment Analysis Report Options

The Sentiment Analysis red triangle menu contains the following options:

**Scoring** Contains the following options for calculating the Overall Scores for documents:

- **Scaled** Scores of positive and negative phrases are summed. The sum is then divided by the number of phrases in the document to determine the Overall Score.

- **Min Max** The Overall Score is calculated as the sum of the maximum positive score and the minimum negative score.

**Score Column** Specifies a data table column that contains known information that can be compared with the calculated sentiment. The score column is added to the Document Scores table.
Tip: You can visually compare the Overall Score column and the score column to assess the sentiment scoring.

Parse Documents  Specifies if natural language processing (NLP) is used to parse the documents. For more information about natural language processing, see https://opennlp.apache.org/.

Save Document Scores  Saves the columns from the Document Scores table to new columns in the data table. The new columns contain the positive and negative sentiment score sums and means, as well as the overall sentiment score for each document.

Save Count of Sentiment Scores by Document  Saves a column to the data table for each sentiment term. Each column contains counts of the occurrences of each sentiment term in each document.

Show Negation Terms  Shows or hides the Negation Terms report.

Show Intensifier Terms  Shows or hides the Intensifier Terms report.

Show Sentiment Terms  Shows or hides the Sentiment Terms report.

Show Feature Finder  Shows or hides the Features report.

Show Sentiment Cloud  Shows or hides a word cloud of the sentiment terms in the Sentiment Summary report.

Include Builtin Negation Terms  Specifies if the negation terms used in the sentiment analysis include built-in negation terms or not.

Include Builtin Intensifier Terms  Specifies if the intensifier terms used in the sentiment analysis include built-in intensifier terms or not.

Include Builtin Sentiment Terms  Specifies if the sentiment terms used in the sentiment analysis include built-in sentiment terms or not.

Manage Negation Terms  Shows a window that enables you to add or remove negation terms. The changes made can be applied at the User, Column, and Local levels. You can also specify Local Exceptions that exclude negation terms that are specified in any of the other levels. See “Term Options Management Windows” on page 401.

Manage Intensifier Terms  Shows a window that enables you to add or remove intensifier terms. The changes made can be applied at the User, Column, and Local levels. You can also specify Local Exceptions that exclude intensifier terms that are specified in any of the other levels. See “Term Options Management Windows” on page 401.

Manage Sentiment Terms  Shows a window that enables you to add or remove sentiment terms. The changes made can be applied at the User, Column, and Local levels. You can
also specify Local Exceptions that exclude sentiment terms that are specified in any of the other levels. See “Term Options Management Windows” on page 401.

**Additional Example of the Text Explorer Platform**

This example looks at aircraft incident reports from the National Transportation Safety Board for events occurring in 2001 in the United States. You want to explore the text that contains a description of the results of the investigation into the cause of each incident. You also want to find themes in the collection of incident reports.

1. Select **Help > Sample Data Library** and open Aircraft Incidents.jmp.
2. Select **Rows > Color or Mark by Column.**
3. Select Fatal from the columns list and click **OK.**
   The rows that contain accidents involving fatalities are colored red.
4. Select **Analyze > Text Explorer.**
5. Select Narrative Cause from the Select Columns list and click **Text Columns.**
6. From the Language list, select **English.**
7. From the Stemming list, select **Stem All Terms.**
8. From the Tokenizing list, select **Basic Words.**
9. Click **OK.**
Figure 12.14 Text Explorer Report for Narrative Cause

From the report, you see that there are almost 51,000 tokens and about 1,900 unique terms.

10. Right-click pilot· in the Term List and select Select Rows.

From the number of selected rows in the data table, you see that some form of the word “pilot” occurs in more than 1,300 of the incident reports.

11. Right-click pilot· and select Add Stop Word.

Because some form of the word “pilot” occurs frequently compared to other terms, these terms do not provide much information to differentiate among documents. All of the terms that stem to pilot· are added to the stop word list.

The remaining steps of this example can be completed only in JMP Pro.

12. Click the red triangle next to Text Explorer for Narrative Cause and select Latent Semantic Analysis, SVD.

This is the first analysis step toward topic analysis, which performs a rotation of the SVD.

13. In the Specifications window, type 50 for Minimum Term Frequency.

Because there are approximately 51,000 tokens, this frequency is equivalent to a term that represents at least 0.1% of all the terms.

14. Click OK.
There is not a lot of difference in the document SVD plot between fatal and non-fatal incidents.

15. Click the red triangle next to SVD Centered and Scaled TF IDF and select **Topic Analysis, Rotated SVD**.

You want to look for groups of terms that form topics.

16. Type 5 for Number of Topics.

17. Click **OK**.

**Figure 12.16 Top Loadings by Topics for Narrative Cause**

The terms for each topic with the highest loadings enable you to interpret whether the topic is capturing a theme in the incident reports.
For example, Topic 1 has high loadings for power, loss, and engine, indicating a theme of losing power to the engine as a cause of the incident. This corresponds to the phrase “loss of engine power” occurring 273 times in the set of incident reports.

Based on the words with high loadings in Topic 2, it can be described as being related to incidents that involved darkness or low altitude.

At this stage of the text analysis, you have many choices in how to proceed. Text analysis is an iterative process, so you might use topic information to further curate your term list by adding stop words or specifying phrases. You might save the weighted document-term matrix, the vectors from the SVD or rotated SVD as numeric columns in your data table and use them in other JMP analysis platforms. When you use these columns in other platforms, you can also include other columns from your data table in further analyses.
Text Explorer
Additional Example of the Text Explorer Platform
References


References


Appendix B

Technology License Notices

• Scintilla is Copyright © 1998–2017 by Neil Hodgson <neilh@scintilla.org>. All Rights Reserved.
Permission to use, copy, modify, and distribute this software and its documentation for any purpose and without fee is hereby granted, provided that the above copyright notice appear in all copies and that both that copyright notice and this permission notice appear in supporting documentation.

NEIL HODGSON DISCLAIMS ALL WARRANTIES WITH REGARD TO THIS SOFTWARE, INCLUDING ALL IMPLIED WARRANTIES OF MERCHANTABILITY AND FITNESS, IN NO EVENT SHALL NEIL HODGSON BE LIABLE FOR ANY SPECIAL, INDIRECT OR CONSEQUENTIAL DAMAGES OR ANY DAMAGES WHATSOEVER RESULTING FROM LOSS OF USE, DATA OR PROFITS, WHETHER IN AN ACTION OF CONTRACT, NEGLIGENCE OR OTHER TORTIOUS ACTION, ARISING OUT OF OR IN CONNECTION WITH THE USE OR PERFORMANCE OF THIS SOFTWARE.

• Progress® Telerik® UI for WPF: Copyright © 2008-2019 Progress Software Corporation. All rights reserved. Usage of the included Progress® Telerik® UI for WPF outside of JMP is not permitted.

• ZLIB Compression Library is Copyright © 1995-2005, Jean-Loup Gailly and Mark Adler.

• Made with Natural Earth. Free vector and raster map data @ naturalearthdata.com.

• Packages is Copyright © 2009–2010, Stéphane Sudre (s.sudre.free.fr). All rights reserved.
Redistribution and use in source and binary forms, with or without modification, are permitted provided that the following conditions are met:
Redistributions of source code must retain the above copyright notice, this list of conditions and the following disclaimer.
Redistributions in binary form must reproduce the above copyright notice, this list of conditions and the following disclaimer in the documentation and/or other materials provided with the distribution.
Neither the name of the WhiteBox nor the names of its contributors may be used to endorse or promote products derived from this software without specific prior written permission.

THIS SOFTWARE IS PROVIDED BY THE COPYRIGHT HOLDERS AND CONTRIBUTORS “AS IS” AND ANY EXPRESS OR IMPLIED WARRANTIES, INCLUDING, BUT NOT LIMITED TO, THE IMPLIED
WARRANTIES OF MERCHANTABILITY AND FITNESS FOR A PARTICULAR PURPOSE ARE
DISCLAIMED. IN NO EVENT SHALL THE COPYRIGHT OWNER OR CONTRIBUTORS BE LIABLE FOR
ANY DIRECT, INDIRECT, INCIDENTAL, SPECIAL, EXEMPLARY, OR CONSEQUENTIAL DAMAGES
(INCLUDING, BUT NOT LIMITED TO, PROCUREMENT OF SUBSTITUTE GOODS OR SERVICES; LOSS OF
USE, DATA, OR PROFITS; OR BUSINESS INTERRUPTION) HOWEVER CAUSED AND ON ANY THEORY
OF LIABILITY, WHETHER IN CONTRACT, STRICT LIABILITY, OR TORT (INCLUDING NEGLIGENCE OR
OTHERWISE) ARISING IN ANY WAY OUT OF THE USE OF THIS SOFTWARE, EVEN IF ADVISED OF THE
POSSIBILITY OF SUCH DAMAGE.

• iODBC software is Copyright © 1995–2006, OpenLink Software Inc and Ke Jin
  (www.iodbc.org). All rights reserved.
  Redistribution and use in source and binary forms, with or without modification, are
  permitted provided that the following conditions are met:
  – Redistributions of source code must retain the above copyright notice, this list of
    conditions and the following disclaimer.
  – Redistributions in binary form must reproduce the above copyright notice, this list of
    conditions and the following disclaimer in the documentation and/or other materials
    provided with the distribution.
  – Neither the name of OpenLink Software Inc. nor the names of its contributors may be
    used to endorse or promote products derived from this software without specific prior
    written permission.

  THIS SOFTWARE IS PROVIDED BY THE COPYRIGHT HOLDERS AND CONTRIBUTORS “AS IS” AND
  ANY EXPRESS OR IMPLIED WARRANTIES, INCLUDING, BUT NOT LIMITED TO, THE IMPLIED
  WARRANTIES OF MERCHANTABILITY AND FITNESS FOR A PARTICULAR PURPOSE ARE
  DISCLAIMED. IN NO EVENT SHALL OPENLINK OR CONTRIBUTORS BE LIABLE FOR ANY DIRECT,
  INDIRECT, INCIDENTAL, SPECIAL, EXEMPLARY, OR CONSEQUENTIAL DAMAGES (INCLUDING, BUT
  NOT LIMITED TO, PROCUREMENT OF SUBSTITUTE GOODS OR SERVICES; LOSS OF USE, DATA, OR
  PROFITS; OR BUSINESS INTERRUPTION) HOWEVER CAUSED AND ON ANY THEORY OF LIABILITY,
  WHETHER IN CONTRACT, STRICT LIABILITY, OR TORT (INCLUDING NEGLIGENCE OR OTHERWISE)
  ARISING IN ANY WAY OUT OF THE USE OF THIS SOFTWARE, EVEN IF ADVISED OF THE POSSIBILITY
  OF SUCH DAMAGE.

• This program, “bzip2”, the associated library “libbzip2”, and all documentation, are
  Copyright © 1996–2019 Julian R Seward. All rights reserved.
  Redistribution and use in source and binary forms, with or without modification, are
  permitted provided that the following conditions are met:
  1. Redistributions of source code must retain the above copyright notice, this list of
     conditions and the following disclaimer.
  2. The origin of this software must not be misrepresented; you must not claim that you
     wrote the original software. If you use this software in a product, an acknowledgment in
     the product documentation would be appreciated but is not required.
3. Altered source versions must be plainly marked as such, and must not be misrepresented as being the original software.

4. The name of the author may not be used to endorse or promote products derived from this software without specific prior written permission.

THIS SOFTWARE IS PROVIDED BY THE AUTHOR “AS IS” AND ANY EXPRESS OR IMPLIED WARRANTIES, INCLUDING, BUT NOT LIMITED TO, THE IMPLIED WARRANTIES OF MERCHANTABILITY AND FITNESS FOR A PARTICULAR PURPOSE ARE DISCLAIMED. IN NO EVENT SHALL THE AUTHOR BE LIABLE FOR ANY DIRECT, INDIRECT, INCIDENTAL, SPECIAL, EXEMPLARY, OR CONSEQUENTIAL DAMAGES (INCLUDING, BUT NOT LIMITED TO, PROCUREMENT OF SUBSTITUTE GOODS OR SERVICES; LOSS OF USE, DATA, OR PROFITS; OR BUSINESS INTERRUPTION) HOWEVER CAUSED AND ON ANY THEORY OF LIABILITY, WHETHER IN CONTRACT, STRICT LIABILITY, OR TORT (INCLUDING NEGLIGENCE OR OTHERWISE) ARISING IN ANY WAY OUT OF THE USE OF THIS SOFTWARE, EVEN IF ADVISED OF THE POSSIBILITY OF SUCH DAMAGE.

Julian Seward, jseward@acm.org

bzip2/libbzip2 version 1.0.8 of 13 July 2019

- MATLAB software is Copyright © 1984-2012, The MathWorks, Inc. Protected by U.S. and international patents. See www.mathworks.com/patents. MATLAB and Simulink are registered trademarks of The MathWorks, Inc. See www.mathworks.com/trademarks for a list of additional trademarks. Other product or brand names may be trademarks or registered trademarks of their respective holders.
- libopc is Copyright © 2011, Florian Reuter. All rights reserved.

Redistribution and use in source and binary forms, with or without modification, are permitted provided that the following conditions are met:

- Redistributions of source code must retain the above copyright notice, this list of conditions and the following disclaimer.
- Redistributions in binary form must reproduce the above copyright notice, this list of conditions and the following disclaimer in the documentation and / or other materials provided with the distribution.
- Neither the name of Florian Reuter nor the names of its contributors may be used to endorse or promote products derived from this software without specific prior written permission.

THIS SOFTWARE IS PROVIDED BY THE COPYRIGHT HOLDERS AND CONTRIBUTORS “AS IS” AND ANY EXPRESS OR IMPLIED WARRANTIES, INCLUDING, BUT NOT LIMITED TO, THE IMPLIED WARRANTIES OF MERCHANTABILITY AND FITNESS FOR A PARTICULAR PURPOSE ARE DISCLAIMED. IN NO EVENT SHALL THE COPYRIGHT OWNER OR CONTRIBUTORS BE LIABLE FOR
ANY DIRECT, INDIRECT, INCIDENTAL, SPECIAL, EXEMPLARY, OR CONSEQUENTIAL DAMAGES
(INCLUDING, BUT NOT LIMITED TO, PROCUREMENT OF SUBSTITUTE GOODS OR SERVICES; LOSS OF
USE, DATA, OR PROFITS; OR BUSINESS INTERRUPTION) HOWEVER CAUSED AND ON ANY THEORY
OF LIABILITY, WHETHER IN CONTRACT, STRICT LIABILITY, OR TORT (INCLUDING NEGLIGENCE OR
OTHERWISE) ARISING IN ANY WAY OUT OF THE USE OF THIS SOFTWARE, EVEN IF ADVISED OF THE
POSSIBILITY OF SUCH DAMAGE.

• libxml2 - Except where otherwise noted in the source code (e.g. the files hash.c, list.c and
the trio files, which are covered by a similar license but with different Copyright notices)
all the files are:
Permission is hereby granted, free of charge, to any person obtaining a copy of this
software and associated documentation files (the “Software”), to deal in the Software
without restriction, including without limitation the rights to use, copy, modify, merge,
publish, distribute, sublicense, and/or sell copies of the Software, and to permit persons to
whom the Software is furnished to do so, subject to the following conditions:
The above copyright notice and this permission notice shall be included in all copies or
substantial portions of the Software.

THE SOFTWARE IS PROVIDED “AS IS”, WITHOUT WARRANTY OF ANY KIND, EXPRESS OR IMPLIED,
INCLUDING BUT NOT LIMITED TO THE WARRANTIES OF MERCHANTABILITY, FITNESS FOR A
PARTICULAR PURPOSE AND NONINFRINGEMENT. IN NO EVENT SHALL DANIEL VEILLARD BE
LIABLE FOR ANY CLAIM, DAMAGES OR OTHER LIABILITY, WHETHER IN AN ACTION OF
CONTRACT, TORT OR OTHERWISE, ARISING FROM, OUT OF OR IN CONNECTION WITH THE
SOFTWARE OR THE USE OR OTHER DEALINGS IN THE SOFTWARE.

Except as contained in this notice, the name of Daniel Veillard shall not be used in
advertising or otherwise to promote the sale, use or other dealings in this Software
without prior written authorization from him.

• Regarding the decompression algorithm used for UNIX files:
The Regents of the University of California. All rights reserved.

THIS SOFTWARE IS PROVIDED BY THE REGENTS AND CONTRIBUTORS “AS IS” AND ANY EXPRESS
OR IMPLIED WARRANTIES, INCLUDING, BUT NOT LIMITED TO, THE IMPLIED WARRANTIES OF
MERCHANTABILITY AND FITNESS FOR A PARTICULAR PURPOSE ARE DISCLAIMED. IN NO EVENT
SHALL THE REGENTS OR CONTRIBUTORS BE LIABLE FOR ANY DIRECT, INDIRECT, INCIDENTAL,
SPECIAL, EXEMPLARY, OR CONSEQUENTIAL DAMAGES (INCLUDING, BUT NOT LIMITED TO,
PROCUREMENT OF SUBSTITUTE GOODS OR SERVICES; LOSS OF USE, DATA, OR PROFITS; OR
BUSINESS INTERRUPTION) HOWEVER CAUSED AND ON ANY THEORY OF LIABILITY, WHETHER IN
CONTRACT, STRICT LIABILITY, OR TORT (INCLUDING NEGLIGENCE OR OTHERWISE) ARISING IN
ANY WAY OUT OF THE USE OF THIS SOFTWARE, EVEN IF ADVISED OF THE POSSIBILITY OF SUCH
DAMAGE.
1. Redistributions of source code must retain the above copyright notice, this list of conditions and the following disclaimer.

2. Redistributions in binary form must reproduce the above copyright notice, this list of conditions and the following disclaimer in the documentation and/or other materials provided with the distribution.

3. Neither the name of the University nor the names of its contributors may be used to endorse or promote products derived from this software without specific prior written permission.

- Snowball is Copyright © 2001, Dr Martin Porter, Copyright © 2002, Richard Boulton. All rights reserved.

Redistribution and use in source and binary forms, with or without modification, are permitted provided that the following conditions are met:

1. Redistributions of source code must retain the above copyright notice, this list of conditions and the following disclaimer.

2. Redistributions in binary form must reproduce the above copyright notice, this list of conditions and the following disclaimer in the documentation and/or other materials provided with the distribution.

3. Neither the name of the copyright holder nor the names of its contributors may be used to endorse or promote products derived from this software without specific prior written permission.

THIS SOFTWARE IS PROVIDED BY THE COPYRIGHT HOLDERS AND CONTRIBUTORS “AS IS” AND ANY EXPRESS OR IMPLIED WARRANTIES, INCLUDING, BUT NOT LIMITED TO, THE IMPLIED WARRANTIES OF MERCHANTABILITY AND FITNESS FOR A PARTICULAR PURPOSE ARE DISCLAIMED. IN NO EVENT SHALL THE COPYRIGHT HOLDER OR CONTRIBUTORS BE LIABLE FOR ANY DIRECT, INDIRECT, INCIDENTAL, SPECIAL, EXEMPLARY, OR CONSEQUENTIAL DAMAGES (INCLUDING, BUT NOT LIMITED TO, PROCUREMENT OF SUBSTITUTE GOODS OR SERVICES; LOSS OF USE, DATA, OR PROFITS; OR BUSINESS INTERRUPTION) HOWEVER CAUSED AND ON ANY THEORY OF LIABILITY, WHETHER IN CONTRACT, STRICT LIABILITY, OR TORT (INCLUDING NEGLIGENCE OR OTHERWISE) ARISING IN ANY WAY OUT OF THE USE OF THIS SOFTWARE, EVEN IF ADVISED OF THE POSSIBILITY OF SUCH DAMAGE.

- Pako is Copyright © 2014–2017 by Vitaly Puzrin and Andrei Tuputcyn.

Permission is hereby granted, free of charge, to any person obtaining a copy of this software and associated documentation files (the “Software”), to deal in the Software without restriction, including without limitation the rights to use, copy, modify, merge, publish, distribute, sublicense, and/or sell copies of the Software, and to permit persons to whom the Software is furnished to do so, subject to the following conditions:
The above copyright notice and this permission notice shall be included in all copies or substantial portions of the Software.

THE SOFTWARE IS PROVIDED "AS IS", WITHOUT WARRANTY OF ANY KIND, EXPRESS OR IMPLIED, INCLUDING BUT NOT LIMITED TO THE WARRANTIES OF MERCHANTABILITY, FITNESS FOR A PARTICULAR PURPOSE AND NONINFRINGEMENT. IN NO EVENT SHALL THE AUTHORS OR COPYRIGHT HOLDERS BE LIABLE FOR ANY CLAIM, DAMAGES OR OTHER LIABILITY, WHETHER IN AN ACTION OF CONTRACT, TORT OR OTHERWISE, ARISING FROM, OUT OF OR IN CONNECTION WITH THE SOFTWARE OR THE USE OR OTHER DEALINGS IN THE SOFTWARE.

- HDF5 (Hierarchical Data Format 5) Software Library and Utilities are Copyright 2006–2015 by The HDF Group. NCSA HDF5 (Hierarchical Data Format 5) Software Library and Utilities Copyright 1998-2006 by the Board of Trustees of the University of Illinois. All rights reserved. DISCLAIMER: THIS SOFTWARE IS PROVIDED BY THE HDF GROUP AND THE CONTRIBUTORS "AS IS" WITH NO WARRANTY OF ANY KIND, EITHER EXPRESSED OR IMPLIED. In no event shall The HDF Group or the Contributors be liable for any damages suffered by the users arising out of the use of this software, even if advised of the possibility of such damage.


Redistribution and use in source and binary forms, with or without modification, are permitted provided that the following conditions are met:

- Redistributions of source code must retain the above copyright notice, this list of conditions and the following disclaimer.

- Redistributions in binary form must reproduce the above copyright notice, this list of conditions and the following disclaimer in the documentation and/or other materials provided with the distribution.

- Neither the name of Adobe Systems Incorporated nor the names of its contributors may be used to endorse or promote products derived from this software without specific prior written permission.

THIS SOFTWARE IS PROVIDED BY THE COPYRIGHT HOLDERS AND CONTRIBUTORS "AS IS" AND ANY EXPRESS OR IMPLIED WARRANTIES, INCLUDING, BUT NOT LIMITED TO, THE IMPLIED WARRANTIES OF MERCHANTABILITY AND FITNESS FOR A PARTICULAR PURPOSE ARE DISCLAIMED. IN NO EVENT SHALL THE COPYRIGHT HOLDER OR CONTRIBUTORS BE LIABLE FOR ANY DIRECT, INDIRECT, INCIDENTAL, SPECIAL, EXEMPLARY, OR CONSEQUENTIAL DAMAGES (INCLUDING, BUT NOT LIMITED TO, PROCUREMENT OF SUBSTITUTE GOODS OR SERVICES; LOSS OF USE, DATA, OR PROFITS; OR BUSINESS INTERRUPTION) HOWEVER CAUSED AND ON ANY THEORY OF LIABILITY, WHETHER IN CONTRACT, STRICT LIABILITY, OR TORT
Appendix B

Technology License Notices

Basic Analysis

(INCLUDING NEGLIGENCE OR OTHERWISE) ARISING IN ANY WAY OUT OF THE USE OF THIS SOFTWARE, EVEN IF ADVISED OF THE POSSIBILITY OF SUCH DAMAGE.

- dmlc/xgboost is Copyright © 2019 SAS Institute.

Licensed under the Apache License, Version 2.0 (the “License”); you may not use this file except in compliance with the License. You may obtain a copy of the License at http://www.apache.org/licenses/LICENSE-2.0

Unless required by applicable law or agreed to in writing, software distributed under the License is distributed on an “AS IS” BASIS, WITHOUT WARRANTIES OR CONDITIONS OF ANY KIND, either express or implied. See the License for the specific language governing permissions and limitations under the License.

- libzip is Copyright © 1999–2019 Dieter Baron and Thomas Klausner.

This file is part of libzip, a library to manipulate ZIP archives. The authors can be contacted at <libzip@nih.at>.

Redistribution and use in source and binary forms, with or without modification, are permitted provided that the following conditions are met:

1. Redistributions of source code must retain the above copyright notice, this list of conditions and the following disclaimer.

2. Redistributions in binary form must reproduce the above copyright notice, this list of conditions and the following disclaimer in the documentation and/or other materials provided with the distribution.

3. The names of the authors may not be used to endorse or promote products derived from this software without specific prior written permission.

THIS SOFTWARE IS PROVIDED BY THE AUTHORS ‘‘AS IS’’ AND ANY EXPRESS OR IMPLIED WARRANTIES, INCLUDING, BUT NOT LIMITED TO, THE IMPLIED WARRANTIES OF MERCHANTABILITY AND FITNESS FOR A PARTICULAR PURPOSE ARE DISCLAIMED. IN NO EVENT SHALL THE AUTHORS BE LIABLE FOR ANY DIRECT, INDIRECT, INCIDENTAL, SPECIAL, EXEMPLARY, OR CONSEQUENTIAL DAMAGES (INCLUDING, BUT NOT LIMITED TO, PROCUREMENT OF SUBSTITUTE GOODS OR SERVICES; LOSS OF USE, DATA, OR PROFITS; OR BUSINESS INTERRUPTION) HOWEVER CAUSED AND ON ANY THEORY OF LIABILITY, WHETHER IN CONTRACT, STRICT LIABILITY, OR TORT (INCLUDING NEGLIGENCE OR OTHERWISE) ARISING IN ANY WAY OUT OF THE USE OF THIS SOFTWARE, EVEN IF ADVISED OF THE POSSIBILITY OF SUCH DAMAGE.

- OpenNLP 1.5.3, the pre-trained model (version 1.5 of en-parser-chunking.bin), and dmlc/xgboost Version .90 are licensed under the Apache License 2.0 are Copyright © January 2004 by Apache.org.
You may reproduce and distribute copies of the Work or Derivative Works thereof in any medium, with or without modifications, and in Source or Object form, provided that You meet the following conditions:

- You must give any other recipients of the Work or Derivative Works a copy of this License; and
- You must cause any modified files to carry prominent notices stating that You changed the files; and
- You must retain, in the Source form of any Derivative Works that You distribute, all copyright, patent, trademark, and attribution notices from the Source form of the Work, excluding those notices that do not pertain to any part of the Derivative Works; and
- If the Work includes a “NOTICE” text file as part of its distribution, then any Derivative Works that You distribute must include a readable copy of the attribution notices contained within such NOTICE file, excluding those notices that do not pertain to any part of the Derivative Works, in at least one of the following places: within a NOTICE text file distributed as part of the Derivative Works; within the Source form or documentation, if provided along with the Derivative Works; or, within a display generated by the Derivative Works, if and wherever such third-party notices normally appear. The contents of the NOTICE file are for informational purposes only and do not modify the License. You may add Your own attribution notices within Derivative Works that You distribute, alongside or as an addendum to the NOTICE text from the Work, provided that such additional attribution notices cannot be construed as modifying the License.
- You may add Your own copyright statement to Your modifications and may provide additional or different license terms and conditions for use, reproduction, or distribution of Your modifications, or for any such Derivative Works as a whole, provided Your use, reproduction, and distribution of the Work otherwise complies with the conditions stated in this License.

• LLVM is Copyright © 2003–2019 by the University of Illinois at Urbana-Champaign. Licensed under the Apache License, Version 2.0 (the “License”); you may not use this file except in compliance with the License. You may obtain a copy of the License at: http://www.apache.org/licenses/LICENSE-2.0

Unless required by applicable law or agreed to in writing, software distributed under the License is distributed on an “AS IS” BASIS, WITHOUT WARRANTIES OR CONDITIONS OF ANY KIND, either express or implied. See the License for the specific language governing permissions and limitations under the License.

• clang is Copyright © 2007–2019 by the University of Illinois at Urbana-Champaign. Licensed under the Apache License, Version 2.0 (the “License”); you may not use this file except in compliance with the License. You may obtain a copy of the License at:
http://www.apache.org/licenses/LICENSE-2.0

Unless required by applicable law or agreed to in writing, software distributed under the License is distributed on an “AS IS”, WITHOUT WARRANTIES OR CONDITIONS OF ANY KIND, either express or implied. See the License for the specific language governing permissions and limitations under the License.

- Ild is Copyright © 2011–2019 by the University of Illinois at Urbana-Champaign. Licensed under the Apache License, Version 2.0 (the “License”); you may not use this file except in compliance with the License. You may obtain a copy of the License at: http://www.apache.org/licenses/LICENSE-2.0

Unless required by applicable law or agreed to in writing, software distributed under the License is distributed on an “AS IS”, WITHOUT WARRANTIES OR CONDITIONS OF ANY KIND, either express or implied. See the License for the specific language governing permissions and limitations under the License.

- libcurl is Copyright © 1996–2020, Daniel Stenberg, daniel@haxx.se, and many contributors, see the THANKS file. All rights reserved.

Permission to use, copy, modify, and distribute this software for any purpose with or without fee is hereby granted, provided that the above copyright notice and this permission notice appear in all copies.

THE SOFTWARE IS PROVIDED “AS IS”, WITHOUT WARRANTY OF ANY KIND, EXPRESS OR IMPLIED, INCLUDING BUT NOT LIMITED TO THE WARRANTIES OF MERCHANTABILITY, FITNESS FOR A PARTICULAR PURPOSE AND NONINFRINGEMENT OF THIRD PARTY RIGHTS. IN NO EVENT SHALL THE AUTHORS OR COPYRIGHT HOLDERS BE LIABLE FOR ANY CLAIM, DAMAGES OR OTHER LIABILITY, WHETHER IN AN ACTION OF CONTRACT, TORT OR OTHERWISE, ARISING FROM, OUT OF OR IN CONNECTION WITH THE SOFTWARE OR THE USE OR OTHER DEALINGS IN THE SOFTWARE.

Except as contained in this notice, the name of a copyright holder shall not be used in advertising or otherwise to promote the sale, use or other dealings in this Software without prior written authorization of the copyright holder.