## CHAPTER 2 Statistics LET Subcommands

The calculation of individual statistics is done via subcommands under the LET command, as in

LET A = MEAN X

LET B = STANDARD DEVIATION Y

LET C = CORRELATION X Y

Most of these statistics are computed on a variable and the computed statistic is stored in a parameter. A few operate on a variable and generate a variable. Arithmetic expressions are not allowed. That is,

LET A = MEAN X + Y

results in an error and must be coded as:

LET Z = X+Y

LET A = MEAN Z

Sample size:

SIZE or (NUMBER) Compute the sample size (number of observations).

**Measures of location:** 

MEAN Compute the sample mean.

MEDIAN Compute the sample median.

MIDMEAN Compute the sample midmean.

MIDRANGE Compute the sample midrange.

TRIMMED MEAN Compute the trimmed mean.

WEIGHTED MEAN Compute the weighted sample mean.
WINSORIZED MEAN Compute the Winsorized mean.

Measures of spread and shape:

AVERAGE ABSOLUTE DEVIATION Compute the average absolute deviation.

KURTOSIS Compute the sample kurtosis. RANGE Compute the sample range.

STANDARD DEVIATION Compute the sample standard deviation.

RELATIVE STANDARD DEVIATION Compute the sample relative standard deviation.

RELATIVE VARIANCE Compute the sample relative variance.

RELATIVE VARIANCE OF THE MEAN Compute the sample relative variance of the mean.

SKEWNESS Compute the sample skewness.

STANDARD DEVIATION OF THE MEAN Compute the standard deviation of the mean.

VARIANCE Compute the sample variance.

WEIGHTED STANDARD DEVIATION Compute the weighted standard deviation.

WEIGHTED VARIANCE Compute the weighted variance.

**Extremes and percentiles:** 

EXTREME Compute the most extreme value.

LOWER HINGE Compute the sample lower hinge.

LOWER QUARTILE

MINIMUM

Compute the sample minimum.

MAXIMUM

Compute the sample maximum.

UPPER HINGE

Compute the sample upper hinge.

Compute the sample upper quartile.

... DECILE Compute the sample (first through ninth) decile.

Covariance and correlation:

AUTOCOVARIANCE

AUTOCORRELATION

COMOVEMENT

CORRELATION

CORRELATION

COVARIANCE

Compute the sample autocorrelation.

Compute the comovement statistic.

Compute the sample correlation.

Compute the sample covariance.

RANK COMOVEMENT Compute the rank comovement statistic.

RANK CORRELATION Compute the sample rank correlation.

RANK COVARIANCE Compute the sample rank covariance.

**Quality control:** 

CP Compute the process capability index.

CPK Compute the non-symmetric process capability

index.

EXPECTED LOSS Compute the expected loss.

PERCENT DEFECTIVE Compute the percentage of defectives.

TAGUCHI SN
Compute the sample Taguchi signal to noise ratio for

the smaller is better case.

TAGUCHI SN+ Compute the sample Taguchi signal to noise ratio for

the larger is better case.

TAGUCHI SNO Compute the sample Taguchi signal to noise ratio for

the target is better case and the variance is dependent

on the mean.

TAGUCHI SN00 Compute the sample Taguchi signal to noise ratio for

the target is better case and the variance is

independent of the mean.

Bootstrap, jacknife, and random samples:

BOOTSTRAP INDEX Compute an index variable for a subsequent

BOOTSTRAP SAMPLE command.

BOOTSTRAP SAMPLE Compute a bootstrap sample.

JACKNIFE INDEX Compute a jacknife index.

RANDOM PERMUTATION Compute a random permutation.

SUBSAMPLE Compute a random subsample.

**Robustness Transformations:** 

BIWEIGHT Compute the bi-weight. TRICUBE Compute the tri-cube.

Distributional measures:

ORDER STATISTIC MEDIANS

Compute the order statistic medians for several

distributions.

NORMAL PPCC Compute the sample normal probability plot

correlation coefficient.