



BIOMETRICS INFORMATION

(You're 95% likely to need this information)

PAMPHLET NO. # 15

DATE: March 1, 1989

SUBJECT: Using SAS to obtain probability values for F-, t- and χ^2 -statistics

Most statistics packages now output the probability values for the observed F-, t- and χ^2 -values. Statisticians like to see these values reported, instead of the old-fashioned α -levels (.10, .05, .01 etc.) as they provide more information. For instance, a reader can choose a different α -level than the author did. Occasionally these observed values must be calculated by hand. The associated probability values can be obtained by simple SAS programs.

An example program for F-values is:

```
TITLE 'EXAMPLE PROGRAM FOR CALCULATION OF PROBABILITIES OF OBSERVED F-VALUES';
DATA FVALUES;
  INPUT F NDF DDF;
  PROB = 1 - PROBF(F,NDF,DDF);
CARDS;
0.28 1 304
4.42 1 304
2.75 1 304
3.92 1 120
6.85 1 120
2.96 6 120
RUN;
PROC PRINT SPLIT = '_';
  LABEL  F      = 'F-VALUE'
        NDF     = 'NUMERATOR_DF'
        DDF     = 'DENOMINATOR_DF'
        PROB    = 'PROB > F';
RUN;
```

This program has the following output:

EXAMPLE PROGRAM FOR CALCULATION OF PROBABILITIES OF OBSERVED F-VALUES

OBS	F-VALUE	NUMERATOR DF	DENOMINATOR DF	PROB > F
1	0.28	1	304	0.59709
2	4.42	1	304	0.03634
3	2.75	1	304	0.09829
4	3.92	1	120	0.05000
5	6.85	1	120	0.01000
6	2.96	6	120	0.00991

An example program for χ^2 -values is:

```
TITLE 'EXAMPLE PROGRAM FOR CALCULATION OF PROBABILITIES OF OBSERVED CHI-SQUARED VALUES';
DATA CHISQ;
  INPUT CHISQ DF;
  PROB = 1 - PROBCHI(CHISQ,DF);
CARDS;
16.92 9
37.57 20
9.39 18
40.26 30
RUN;
PROC PRINT SPLIT='_';
  LABEL  CHISQ = 'CHI-SQUARE_VALUE'
         DF   = 'DEGREES OF FREEDOM'
         PROB = 'PROB > CHISQ';
RUN;
```

With the following output:

EXAMPLE PROGRAM FOR CALCULATION OF PROBABILITIES OF OBSERVED CHI-SQUARED VALUES

OBS	CHI-SQUARE VALUE	DEGREES OF FREEDOM	PROB > CHISQ
1	16.92	9	0.04998
2	37.57	20	0.00999
3	9.39	18	0.95001
4	40.26	30	0.09993

The above program can easily be adapted for the t-statistic by changing the PROBCHI function to PROBT. The functions PROBF, PROBCHI and PROBT are described in the BASICS guides for Version 5.0 and the Language Guides for Version 6.03.

OBVIOUS INDICATORS OF NON-SIGNIFICANCE:

F-statistic: values less than 1

t-statistic: values with an absolute value less than 1

χ^2 -statistic: values less than the degrees of freedom.

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