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# **End Matter**

JMASM Editors

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# **PASS 2002**

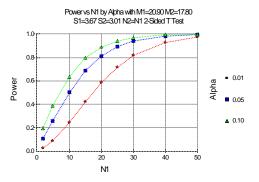
# Power Analysis and Sample Size Software from NCSS

PASS performs power analysis and calculates sample sizes. Use it before you begin a study to calculate an appropriate sample size (it meets the requirements of government agencies that want technical justification of the sample size you have used). Use it after a study to determine if your sample size was large enough. PASS calculates the sample sizes necessary to perform all of the statistical tests listed below.

A power analysis usually involves several "what if" questions. *PASS* lets you solve for power, sample size, effect size, and alpha level. It automatically creates appropriate tables and charts of the results.

**PASS** is accurate. It has been extensively verified using books and reference articles. Proof of the accuracy of each procedure is included in the extensive documentation.

*PASS* is a standalone system. Although it is integrated with *NCSS*, you do not have to own *NCSS* to run it. You can use it with any statistical software you want.



*PASS* comes with two manuals that contain tutorials, examples, annotated output, references, formulas, verification, and complete instructions on each procedure. And, if you cannot find an answer in the manual, our free technical support staff (which includes a PhD statistician) is available.

#### **System Requirements**

*PASS* runs on Windows 95/98/ME/NT/ 2000/XP with at least 32 megs of RAM and 30 megs of hard disk space.

**PASS** sells for as little as \$449.95.

# PASS Beats the Competition! No other program calculates sample sizes and power for as many different statistical procedures as does PASS. Specifying your input is easy, especially with the online help and manual.

**PASS** automatically displays charts and graphs along with numeric tables and text summaries in a portable format that is cut and paste compatible with all word processors so you can easily include the results in your proposal.

Choose *PASS*. It's more comprehensive, easier-to-use, accurate, and less expensive than any other sample size program on the market.

#### **Trial Copy Available**

You can try out *PASS* by downloading it from our website. This trial copy is good for 30 days. We are sure you will agree that it is the easiest and most comprehensive power analysis and sample size program available.

#### **Analysis of Variance**

Factorial AOV
Fixed Effects AOV
Geisser-Greenhouse
MANOVA\*
Multiple Comparisons\*
One-Way AOV
Planned Comparisons
Randomized Block AOV
New Repeated Measures AOV\*

#### **Regression / Correlation**

Correlations (one or two)
Cox Regression\*
Logistic Regression
Multiple Regression
Poisson Regression\*
Intraclass Correlation
Linear Regression

#### **Proportions**

Chi-Square Test
Confidence Interval
Equivalence of McNemar\*
Equivalence of Proportions
Fisher's Exact Test
Group Sequential Proportions
Matched Case-Control
McNemar Test
Odds Ratio Estimator
One-Stage Designs\*
Proportions – 1 or 2
Two Stage Designs (Simon's)
Three-Stage Designs\*

#### **Miscellaneous Tests**

Exponential Means – 1 or 2\* ROC Curves – 1 or 2\* Variances – 1 or 2

#### T Tests

Cluster Randomization
Confidence Intervals
Equivalence T Tests
Hotelling's T-Squared\*
Group Sequential T Tests
Mann-Whitney Test
One-Sample T-Tests
Paired T-Tests
Standard Deviation Estimator
Two-Sample T-Tests
Wilcoxon Test

#### **Survival Analysis**

Cox Regression\*
Logrank Survival -Simple
Logrank Survival - Advanced\*
Group Sequential - Survival
Post-Marketing Surveillance
ROC Curves – 1 or 2\*

#### **Group Sequential Tests**

Alpha Spending Functions Lan-DeMets Approach Means Proportions Survival Curves

#### **Equivalence**

Means
Proportions
Correlated Proportions\*

#### **Miscellaneous Features**

Automatic Graphics Finite Population Corrections Solves for any parameter Text Summary Unequal N's

\*New in PASS 2002

#### PASS 2002 adds power analysis and sample size to your statistical toolbox

#### WHAT'S NEW IN PASS 2002?

Thirteen new procedures have been added to PASS as well as a new home-base window and a new Guide Me facility.

#### MANY NEW PROCEDURES

The new procedures include a new multifactor repeated measures program that includes multivariate tests, Cox proportional hazards regression, Poisson regression, MANOVA, equivalence testing when proportions are correlated, multiple comparisons, ROC curves, and Hotelling's T-squared.

#### TEXT STATEMENTS

The text output translates the numeric output into easy-to-understand sentences. These statements may be transferred directly into your grant proposals and reports.

#### **GRAPHICS**

The creation of charts and graphs is easy in PASS. These charts are easily transferred into other programs such as MS PowerPoint and MS Word.

#### **NEW USER'S GUIDE II**

A new, 250-page manual describes each new procedure in detail. Each chapter contains explanations, formulas, examples, and accuracy verification.

The complete manual is stored in PDF format on the CD so that you can read and printout your own copy.

#### **GUIDE ME**

The new Guide Me facility makes it easy for first time users to enter parameter values. The program literally steps you through those options that are necessary for the sample size calculation.

#### NEW HOME BASE

A new home base window has been added just for PASS users. This window helps you select the appropriate program module.

#### COX REGRESSION

A new Cox regression procedure has been added to perform power analysis and sample size calculation for this important statistical technique.

#### REPEATED MEASURES

A new repeated-measures analysis module has been added that lets you analyze designs with up to three grouping factors and up to three repeated factors. The analysis includes both the univariate F test and three common multivariate tests including Wilks Lambda.

#### RECENT REVIEW

In a recent review, 17 of 19 reviewers selected **PASS** as the program they would recommend to their colleagues.

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## PASS calculates sample sizes for...

Pleas	se rush me my own personal license of <i>PASS 2002</i> .
Qty	
	PASS 2002 Deluxe (CD and User's Guide): \$499.95\$
	PASS 2002 CD (electronic documentation): \$449.95\$
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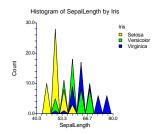
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Check enclosed Please charge my:VISAMas	sterCardAmex
Card Number	Expires
SignaturePlease provide daytime phone:	
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Ship my PASS 2002 to: NAME COMPANY ADDRESS CITY/STATE/ZIP COUNTRY (IF OTHER THAN U.S.)

### NCSS 329 North 1000 East Kaysville, Utah 84037



# Announcing NCSS 2004 Seventeen New Procedures

## NCSS 2004 is a new edition of our popular statistical NCSS package that adds seventeen new procedures.

#### **New Procedures**

Two Independent Proportions Two Correlated Proportions One-Sample Binary Diagnostic Tests Two-Sample Binary Diagnostic Tests Paired-Sample Binary Diagnostic Tests Cluster Sample Binary Diagnostic Tests Meta-Analysis of Proportions Meta-Analysis of Correlated Proportions Meta-Analysis of Means Meta-Analysis of Hazard Ratios Curve Fitting **Tolerance Intervals** Comparative Histograms **ROC Curves** Elapsed Time Calculator T-Test from Means and SD's Hybrid Appraisal (Feedback) Model

#### **Documentation**

The printed, 330-page manual, called *NCSS User's Guide V*, is available for \$29.95. An electronic (pdf) version of the manual is included on the distribution CD and in the Help system.

#### **Two Proportions**

Several new exact and asymptotic techniques were added for hypothesis testing (null, noninferiority, equivalence) and calculating confidence intervals for the difference, ratio, and odds ratio. Designs may be independent or paired. Methods include: Farrington & Manning, Gart & Nam, Conditional & Unconditional Exact, Wilson's Score, Miettinen & Nurminen, and Chen.

#### **Meta-Analysis**

Procedures for combining studies measuring paired proportions, means, independent proportions, and hazard ratios are available. Plots include the forest plot, radial plot, and L'Abbe plot. Both fixed and random effects models are available for combining the results.

#### **Curve Fitting**

This procedure combines several of our curve fitting programs into one module. It adds many new models such as Michaelis-Menten. It analyzes curves from several groups. It compares fitted models across groups using computer-intensive randomization tests. It computes bootstrap confidence intervals.

#### **Tolerance Intervals**

This procedure calculates one and two sided tolerance intervals using both distribution-free (nonparametric) methods and normal distribution (parametric) methods. Tolerance intervals are bounds between which a given percentage of a population falls.

#### **Comparative Histogram**

This procedure displays a comparative histogram created by interspersing or overlaying the individual histograms of two or more groups or variables. This allows the direct comparison of the distributions of several groups.

#### **Random Number Generator**

Matsumoto's Mersenne Twister random number generator (cycle length > 10\*\*6000) has been implemented.

#### **Binary Diagnostic Tests**

Four new procedures provide the specialized analysis necessary for diagnostic testing with binary outcome data. These provide appropriate specificity and sensitivity output. Four experimental designs can be analyzed including independent or paired groups, comparison with a gold standard, and cluster randomized.

#### **ROC Curves**

This procedure generates both binormal and empirical (nonparametric) ROC curves. It computes comparative measures such as the whole, and partial, area under the ROC curve. It provides statistical tests comparing the AUC's and partial AUC's for paired and independent sample designs.

#### Hybrid (Feedback) Model

This new edition of our hybrid appraisal model fitting program includes several new optimization methods for calibrating parameters including a new genetic algorithm. Model specification is easier. Binary variables are automatically generated from class variables.

#### **Statistical Innovations Products**

Through a *special arrangement* with Statistical Innovations (S.I.), NCSS customers will receive \$100 discounts on:

Latent GOLDO - latent class modeling
SI-CHAIDO - segmentation trees
GOLDMineRO - ordinal regression

For demos and other info visit: www.statisticalinnovations.com

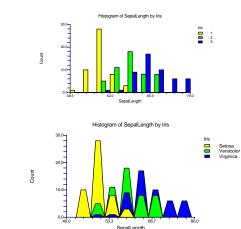
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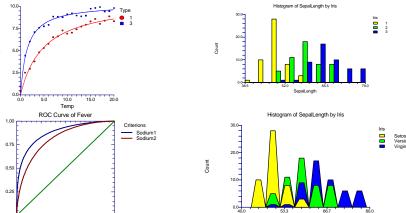
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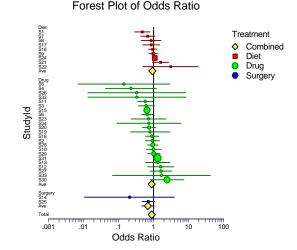


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## Statistical and Graphics Procedures Available in NCSS 2004

#### Analysis of Variance / T-Tests

0.50 1-Specificity

Y = Michaelis-Menter

Analysis of Covariance Analysis of Variance **Barlett Variance Test** Crossover Design Analysis Factorial Design Analysis Friedman Test Geiser-Greenhouse Correction General Linear Models Mann-Whitney Test MANOVA Multiple Comparison Tests One-Way ANOVA Paired T-Tests Power Calculations Repeated Measures ANOVA T-Tests - One or Two Groups T-Tests - From Means & SD's Wilcoxon Test

#### Time Series Analysis

ARIMA / Box - Jenkins Decomposition **Exponential Smoothing** Harmonic Analysis Holt - Winters Seasonal Analysis Spectral Analysis Trend Analysis

#### Plots / Graphs

Bar Charts Box Plots Contour Plot Dot Plots **Error Bar Charts** Histograms Histograms: Combined\* Percentile Plots Pie Charts Probability Plots **ROC Curves**' Scatter Plots Scatter Plot Matrix Surface Plots Violin Plots

#### **Experimental Designs**

Balanced Inc. Block Box-Behnken Central Composite **D-Optimal Designs** Fractional Factorial Latin Squares Placket-Burman Response Surface Screening Taguchi

#### Regression / Correlation

All-Possible Search Canonical Correlation Correlation Matrices Cox Regression Kendall's Tau Correlation Linear Regression Logistic Regression Multiple Regression Nonlinear Regression PC Regression Poisson Regression Response-Surface Ridge Regression Robust Regression Stepwise Regression Spearman Correlation Variable Selection

#### **Quality Control**

Xbar-R Chart C, P, NP, U Charts Capability Analysis Cusum, EWMA Chart Individuals Chart Moving Average Chart Pareto Chart R & R Studies

#### Survival / Reliability

Accelerated Life Tests Cox Regression Cumulative Incidence **Exponential Fitting** Extreme-Value Fitting Hazard Rates Kaplan-Meier Curves Life-Table Analysis Lognormal Fitting Log-Rank Tests Probit Analysis Proportional-Hazards Reliability Analysis Survival Distributions Time Calculator\* Weibull Analysis

#### **Multivariate Analysis**

Cluster Analysis Correspondence Analysis Discriminant Analysis Factor Analysis Hotelling's T-Squared Item Analysis Item Response Analysis Loglinear Models MĂNOVA Multi-Way Tables Multidimensional Scaling **Principal Components** 

#### **Curve Fitting**

Bootstrap C.I.'s' Built-In Models Group Fitting and Testing\* Model Searching Nonlinear Regression Randomization Tests\* Ratio of Polynomials User-Specified Models

#### Miscellaneous Area Under Curve

Bootstrapping Chi-Square Test Confidence Limits Cross Tabulation Data Screening Fisher's Exact Test Frequency Distributions Mantel-Haenszel Test Nonparametric Tests Normality Tests Probability Calculator Proportion Tests Randomization Tests Tables of Means, Etc. Trimmed Means Univariate Statistics

#### Meta-Analysis\*

Independent Proportions\* Correlated Proportions\* Hazard Ratios\* Means\*

#### **Binary Diagnostic Tests\***

One Sample\* Two Samples\* Paired Samples' Clustered Samples\*

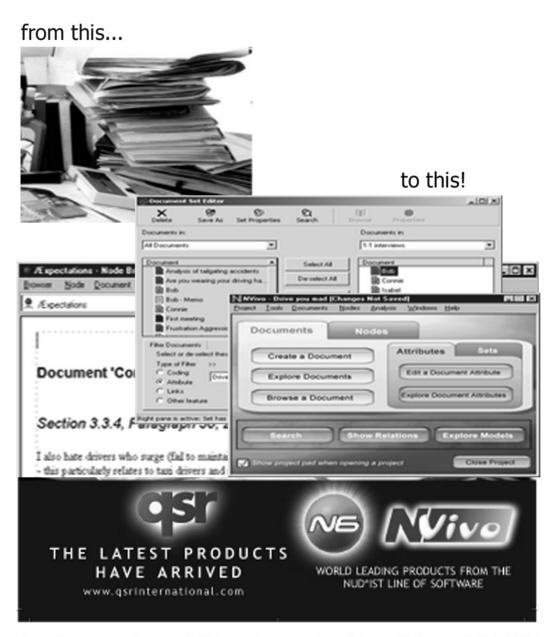
#### **Proportions**

Tolerance Intervals\* Two Independent\* Two Correlated\* Exact Tests\* Exact Confidence Intervals\* Farrington-Manning\* Fisher Exact Test Gart-Nam\* Method McNemar Test Miettinen-Nurminen\* Wilson's Score\* Method Equivalence Tests\* Noninferiority Tests\*

#### Mass Appraisal

Comparables Reports Hybrid (Feedback) Model\* Nonlinear Regression Sales Ratios

# Qualitative research has come a long way...



Read more about QSR software in this edition of JMASM.

# Two Years in the Making...

## Intel® Visual Fortran 8.0

The next generation of Visual Fortran is here! Intel Visual Fortran 8.0 was developed jointly by Intel and the former DEC/Compaq Fortran engineering team.



#### Visual Fortran Timeline

1997 DEC releases
Digital Visual Fortran 5.0

**1998** Compaq acquires DEC and releases DVF 6.0

1999 Compaq ships CVF 6.1

2001 Compaq ships CVF 6.6

**2001** Intel acquires CVF engineering team

2003 Intel releases
Intel Visual Fortran 8.0

#### **Intel Visual Fortran 8.0**

- CVF front-end +
   Intel back-end
- Better performance
- OpenMP Support
- Real\*16

#### **Performance**

Outstanding performance on Intel architecture including Intel® Pentium® 4, Intel® Xeon™ and Intel Itanium® 2 processors, as well as support for Hyper-Threading Technology.

## Compatibility

- Plugs into Microsoft Visual Studio\* .NET
- Microsoft PowerStation4 language and library support
- Strong compatibility with Compaq\* Visual Fortran

#### Support

1 year of free product upgrades and Intel Premier Support

"The Intel Fortran Compiler 7.0 was first-rate, and Intel Visual Fortran 8.0 is even better. Intel has made a giant leap forward in combining the best features of Compaq Visual Fortran and Intel Fortran. This compiler... continues to be a 'must-have' tool for any Twenty-First Century Fortran migration or software development project."

---Dr. Robert R. Trippi
Professor Computational Finance
University of California, San Diego

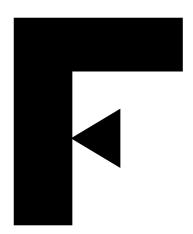
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Programmer's Paradise

To order or request additional information call: 800-423-9990 Email: intel@programmers.com "Perfection is achieved, not when there is nothing more to add, but when there is nothing left to take away."

- Antoine de Saint Exupery

F is a carefully crafted subset of the most recent version of Fortran, the world's most powerful numeric language.



Using F has some very significant advantages:

- Programs written in F will compile with any Fortran compiler
- F is easier to use than other popular programming languages
- *F compilers are free* and available for Linux, Windows, and Solaris
- Several books on F are available
- F programs may be linked with C, Fortran 95, or older Fortran 77 programs

F retains the modern features of Fortran—modules and data abstraction, for example—but discards older error-prone facilities of Fortran.

It is a safe and portable programming language.

F encourages Module-Oriented Programming.

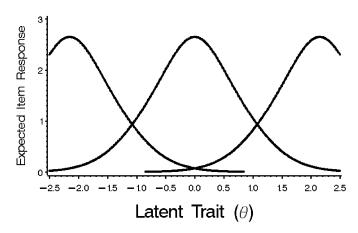
It is ideal for teaching a programming language in science, engineering, mathematics, and finance.

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# **GGUM2000**

# Item Response Theory Models for Unfolding



The GGUM2000 software system estimates parameters in a family of item response theory (IRT) models that unfold polytomous responses to questionnaire items. These models assume that persons and items can be jointly represented as locations on a latent unidimensional continuum. A single-peaked, nonmonotonic response function is the key feature that distinguishes unfolding IRT models from traditional, "cumulative" IRT models. This response function suggests

that a higher item score is more likely to the extent that an individual is located close to a given item on the underlying continuum. Such single-peaked functions are appropriate in many situations including attitude measurement with Likert or Thurstone scales, and preference measurement with stimulus rating scales. This family of models can also be used to determine the locations of respondents in particular developmental processes that occur in stages.

The GGUM2000 system estimates item parameters using marginal maximum likelihood, and person parameters are estimated using an expected a posteriori (EAP) technique. The program allows for up to 100 items with 2-10 response categories per item, and up to 2000 respondents. The software is accompanied by a detailed user's manual. **GGUM2000 is free** and can be downloaded from:

# http://www.education.umd.edu/EDMS/tutorials

Start putting the power of unfolding IRT models to work in your attitude and preference measurement endeavors. Download your free copy of GGUM2000 today!



## Are you involved in Data Modeling or Data Mining?

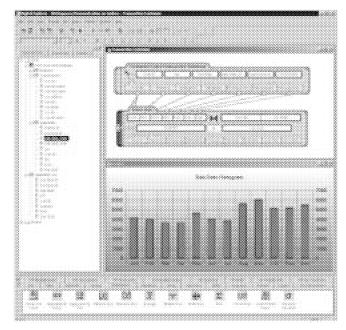
#### Are you spending a large percentage of your time dealing with data issues?

If so, you will be happy to know that we have developed a tool that specifically addresses the data prep tasks associated with data modeling and data mining. The tool is called the Digital Excavator from Digital Archaeology (<a href="www.digarch.com">www.digarch.com</a>). Data modelers are well aware of the time-consuming and sometimes frustrating nature of data set-up. In many cases data preparation can represent 60%-80% of the data mining project length. With Digital Archaeology's Digital Excavator, data preparation tasks are streamlined, results are more accurate, and the modeler has more time to focus on finding the appropriate mathematical solution--rather than wasting time with painful data issues. Digital Archaeology's software is intuitive, visual, self-documenting, and deploys what a number of analysts and customers have termed the "most elegant" user interface for data analysis and exploration ever conceived. It's the only tool specifically designed for the data prep tasks of data modeling.

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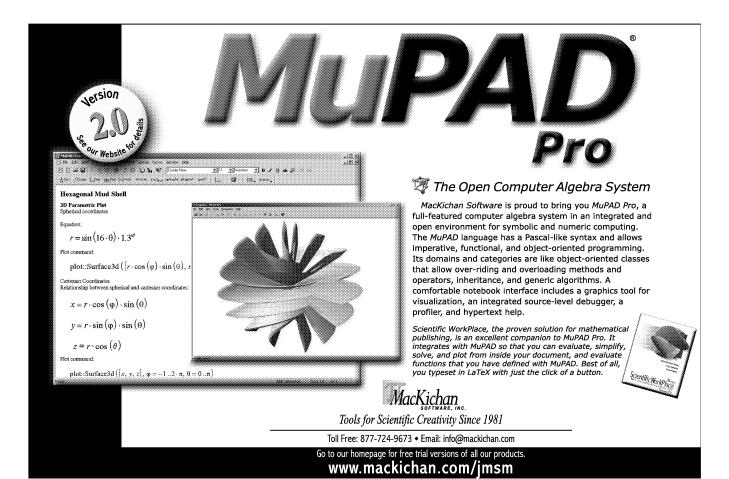
Functions have been created which perform the following:

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- Continuous Variable Profile
- Histograms
- De-duping
- Find and Replace Missing Values
- Find and Split Out Outliers
- Binning
- Correlation Matrix
- Cross-Tabs
- Panel Variables (Occupancy Map)
- Lag functions
- Decimal Scaling
- Rank and Sample Variables
- Recency, Frequency, Monetary Analysis
- N-Tile Distributions
- Gains Charts
- Many others





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# Announcing the highly-anticipated new Numerical Recipes products

#### Numerical Recipes in C++

The Art of Scientific Computing Second Edition

William H. Press, Saul A. Teukolsky, William T. Vetterling, and Brian P. Flannery

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# Numerical Recipes in Fortran from Cambridge University Press

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Volume 1 of Fortran Numerical Recipes Second Edition

William H. Press, Saul A. Teukolsky, William T. Vetterling, and Brian P. Flannery

"This reviewer knows of no other single source of so much material of this nature. Highly recommended."

-Choice

"...a valuable resource for those with a specific need for numerical software. The routines are prefaced with lucid, selfcontained explanations....highly recommended for those who require the use and understanding of numerical software."

-SIAM Review

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#### Highlights include:

- A chapter on integral equations and inverse methods
- Multigrid and other methods for solving partial differential equations
- · Improved random number routines
- · Wavelet transforms
- · The statistical bootstrap method
- A chapter on "less-numerical" algorithms including compression coding and arbitrary precision arithmetic.

## Numerical Recipes in Fortran 77 Example Book

Second Edition

William T. Vetterling, Saul A. Teukolsky, William H. Press, and Brian P. Flannery

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#### **Numerical Recipes in Fortran 90**

The Art of Parallel Scientific Computing Volume 2 of Fortran Numerical Recipes

Second Edition

#### William H. Press, Saul A. Teukolsky, William T. Vetterling, and Brian P. Flannery

"This present volume will contribute decisively to a significant breakthrough, as it provides models not only of the numerical algorithms for which previous editions are already famed, but also of an excellent Fortran 90 style."

—From the Foreword by Michael Metcalf, one of Fortran 90's original designers and author of FORTRAN 90 Explained

\$70.00

"This book is a classic and is essential reading for anyone concerned with the future of numerical calculation. It is beautifully produced, inexpensive for its content, and a must for any serious worker or student."

—Computing Reviews

Contains a detailed introduction to the Fortran 90 language and to the basic concepts of parallel programming, plus source code for all routines from the second edition of Numerical Recipes.

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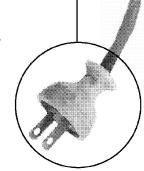
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# Statistics Through Monte Carlo Simulation With Fortran

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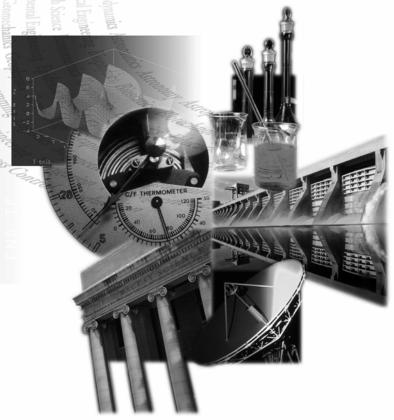
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