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(ch5-1-castings-RE_HO.out) OPTIONS LS=80 PS=66 MPRINT NODATE PAGENO=1 NOCENTER;
DM      "LIST; CLEAR; LOG; CLEAR;";
*-----;
%let drive   =c: ;
%let mydocs  =&drive\Documents and Settings\Rich\My Documents;
%let course  =&mydocs\projects\teaching\stat231\S08;
%let kuehl   =&mydocs\projects2\Zoo-MyWeb\stat231\data\kuehl;
%let other   =&mydocs\projects2\Zoo-MyWeb\stat231\data\other;
libname out  "&course";
x "cd &course";          /* Set the Current Folder using x command */
*-----;
title1; title2; title3;title4;

%LET file_n1 = kuehl-table5-1.dat;

FILENAME file1 URL "http://www.uvm.edu/~rsingle/stat231/data/other/&file_n1";

DATA a1;
  INFILE file1  FIRSTOBS=2 EXPANDTABS;
  INPUT casting strength;
  RUN;

PROC GLM DATA=a1;
  CLASS casting;
  MODEL strength = casting;
  RANDOM casting;
  *OUTPUT OUT=a2 PREDICTED=pred RESIDUAL=resid;
  RUN;

*-----;

Class Level Information

Class          Levels   Values
casting          3       1 2 3

Number of Observations Used          30

Dependent Variable: strength

Source          DF          Sum of Squares      Mean Square      F Value      Pr > F
Model            2          147.8846667         73.9423333       12.71       0.0001
Error            27          157.1020000         5.8185926
Corrected Total  29          304.9866667

R-Square      Coeff Var      Root MSE      strength Mean
0.484889      2.654632       2.412176      90.86667

Source          DF          Type I SS      Mean Square      F Value      Pr > F
casting          2          147.8846667         73.9423333       12.71       0.0001

Source          DF          Type III SS     Mean Square      F Value      Pr > F
casting          2          147.8846667         73.9423333       12.71       0.0001

Source          Type III Expected Mean Square
casting          Var(Error) + 10 Var(casting)

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```

DATA temp0;
  df = 27;
  alpha1 = 0.95;
  alpha2 = 0.05;
  quantile_Chisq1 = QUANTILE('CHISQ', alpha1, df);
  quantile_Chisq2 = QUANTILE('CHISQ', alpha2, df);
RUN;
PROC PRINT DATA=temp0;
  RUN;

```

Obs	df	alpha1	alpha2	quantile_Chisq1	quantile_Chisq2
1	27	0.95	0.05	40.1133	16.1514

*-----;

```

%MACRO doit_power(alpha=, lambda=, df1=, df2=);
  DATA temp1;
    lambda = &lambda;
    quantile_F = QUANTILE('F', 1-&alpha, &df1, &df2);
    x = ( (1/&lambda)**2 ) * quantile_F;
    power = 1 - CDF('F', x, &df1, &df2);
  RUN;
  PROC PRINT DATA=temp1;
  PROC DELETE DATA=temp1; RUN;
%MEND doit;

```

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*Example 5.2;
%doit_power(alpha=.05, lambda=3, df1=4, df2=45);
%doit_power(alpha=.05, lambda=4, df1=4, df2=45);

```

```

/****
> power = 1-pf( ((1/3)^2)*qf(.95,4,45), 4, 45)
              \-----/
                x
> power
[1] 0.8851946
****/

```

*-----;

Obs	lambda	quantile_F	x	power
1	3	2.57874	0.28653	0.88519
2	4	2.57874	0.16117	0.95686