

Some Terms Used in SPSS.

Plot option for predicted values and residuals

1. *ZPRED The standardized predicted values of the dependent variable.
2. *ZRESID The standardized residuals.
3. *DRESID Deleted residuals, the residuals for a case when it is excluded from the regression computations.
4. *ADJPRED Adjusted predicted values, the predicted value for a case when it is excluded from the regression computations.
5. *SRESID Studentized residuals.
6. *SDRESID Studentized deleted residuals.

Measuring distances

1. Mahalanobis: A measure of the distance of a case from the average values of all the dependent variables.
2. Cook's: A measure of how much the residuals of all cases would change if the current case were omitted from the calculations.
3. Leverage Values: A measure of how greatly the current case influences the fit of the regression model.

Residuals

1. Unstandardized: The value of the dependent variable minus its predicted value.
2. Standardized: The residual divided by an estimate of its standard error.
3. Studentized: The residual divided by an estimate of its standard error that varies from case to case, depending on the distance of the case's values of the independent variable(s) from the mean values.
4. Deleted: The residual if the current case were excluded from the calculation of the regression coefficients.
5. Studentized deleted: The deleted residual divided by an estimate of its standard error.

Influential Statistics

1. DfBeta: A new variable for each term in the regression model, including the constant, containing the change in the coefficient for that term if the current case were omitted from the calculations.
2. Standardized DfBeta: A new variable for each term in the regression model, including the constant, containing the DfBeta value divided by an estimate of its standard error.
3. DfFit: The change in the predicted value of the dependent variable if the current case is omitted from the calculations.
4. Standardized DfFit: The DfFit value divided by an estimate of its standard error.
5. Covariance Ratio: The determinant of the covariance matrix with the current case excluded from the calculations, divided by the determinant of that matrix with the current case included.