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RAW CANONICAL COEFFICIENTS FOR COVARIATES

FUNCTION NO.

COVARIATE	1
INTEL	.02876
CONOBV	.05288
CONRMT	.21845
JOB	27454
CII	00014
CI2	00156
CI3	.00258

2 The standardized canonical coefficients. If

PRINT=DISCRIM(STAN)/

is specified, the standardized canonical coefficients (obtained by multiplying each raw coefficient by the corresponding standard deviation of the variable) are printed. The standardized canonical coefficients for Figure 1.40a are given in Figure 1.41b.

Figure 1.41b

STANDARDIZED CANONICAL COEFFICIENTS FOR DEPENDENT VARIABLES

FUNCTION NO.

VARIABLE 1

SYNTH .70415 /
EVAL .40212

STANDARDIZED CANONICAL COEFFICIENTS FOR COVARIATES

CAN. VAR.

COVARIATE 1

INTEL .42636
CONOBY .35939
CONRMT .71933
JOB -1.48875
CI1 -.10475
CI2 -.62467
CI3 1.82693

3 The correlations between the variables and each canonical variate. These correlations are obtained by specifying

PRINT=DISCRIM(COR)/

and indicate the contribution of each variable to the canonical variate. The percentage and cumulative percentage of the total variation accounted for by each canonical variate are printed as well. The percemage of variation in the dependent variable accounted for by the *i*th canonical variate is calculated as (the sum of squares of correlations between dependent variable and the *i*th canonical variable) × 100/ (number of response variables). The percentage of variation in the independent variable accounted for by the *i*th canonical variate is obtained similarly. Finally, MANOVA prints the redundancy of the dependent variable given the availability of the independent variables (Cooley and Lohnes, 1971), under the heading PCT VAR COV. This is calculated as the proportion of variance accounted for by the *i*th canonical variate multiplied by the corresponding squared canonical coefficient. The redundancy of the independent variables given the availability of the dependent variable appears in the printed output under PCT VAR DEP and is obtained in a similar way. For Figure 1.40a, the output in Figure 1.41c was obtained.

Figure 1.41c

CORRELATIONS BETWEEN DEPENDENT AND CANONICAL VARIABLES

FUNCTION NO.

VARIABLE 1

SYNTH .94733
EVAL .82794