A6.3 (*CD-ROM TOPIC*) SPSS

Using SPSS for a Normal Probability Plot

To construct a normal probability plot for the mutual fund data, open the MUTUALFUNDS2004.SAV file. Then,

1. Select **Graphs → Q-Q**. In the Q-Q Plots dialog box (see Figure A6.5), enter **Return 2003** in the Variables: edit box.

2. In the Test Distribution drop-down list box, select **Normal**. For Proportion Estimation Formula, select the **Van der Waerden's** option button. For Rank Assigned to Ties, select the **Mean** option button. Click the **OK** button.

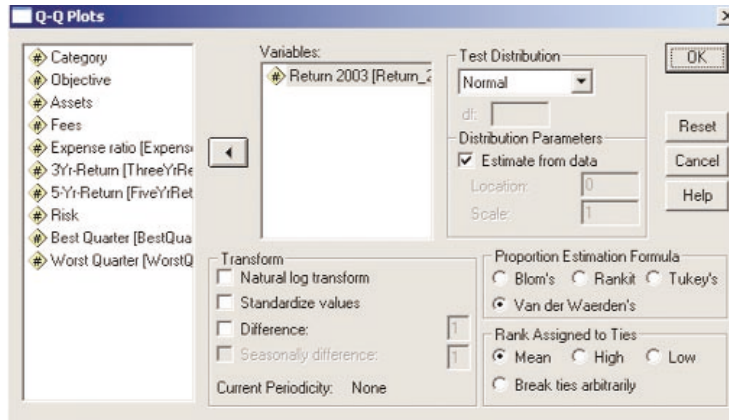Figure A6.6 illustrates the normal probability plot for the 2003 returns.

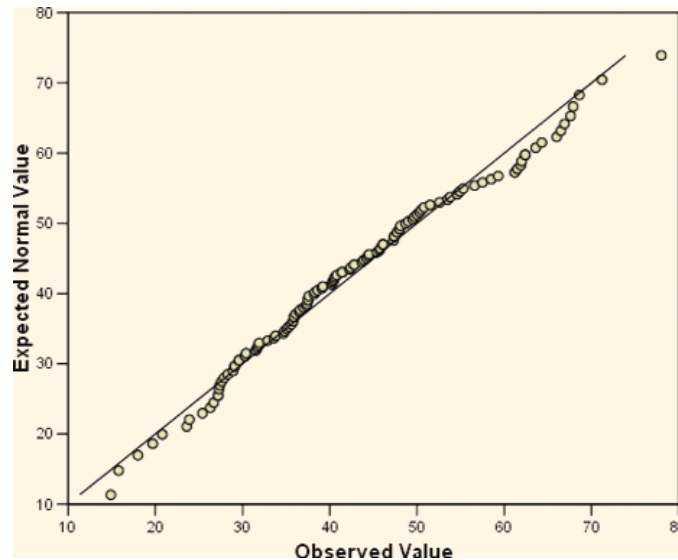**FIGURE A6.5** SPSS Q-Q Plots Dialog Box

FIGURE A6.6 SPSS Normal Probability Plot