OLS

The REG Procedure
Model: MODEL1
Dependent Variable: c

Number of Observations Read	20
Number of Observations Used	20

Analysis of Variance

Source	DF	Sum of Squares	Mean Square	F Value	Pr > F
Model	1	124.03797	124.03797	1942.06	<.0001
Error	18	1.14965	0.06387		
Corrected Total	19	125.18762			

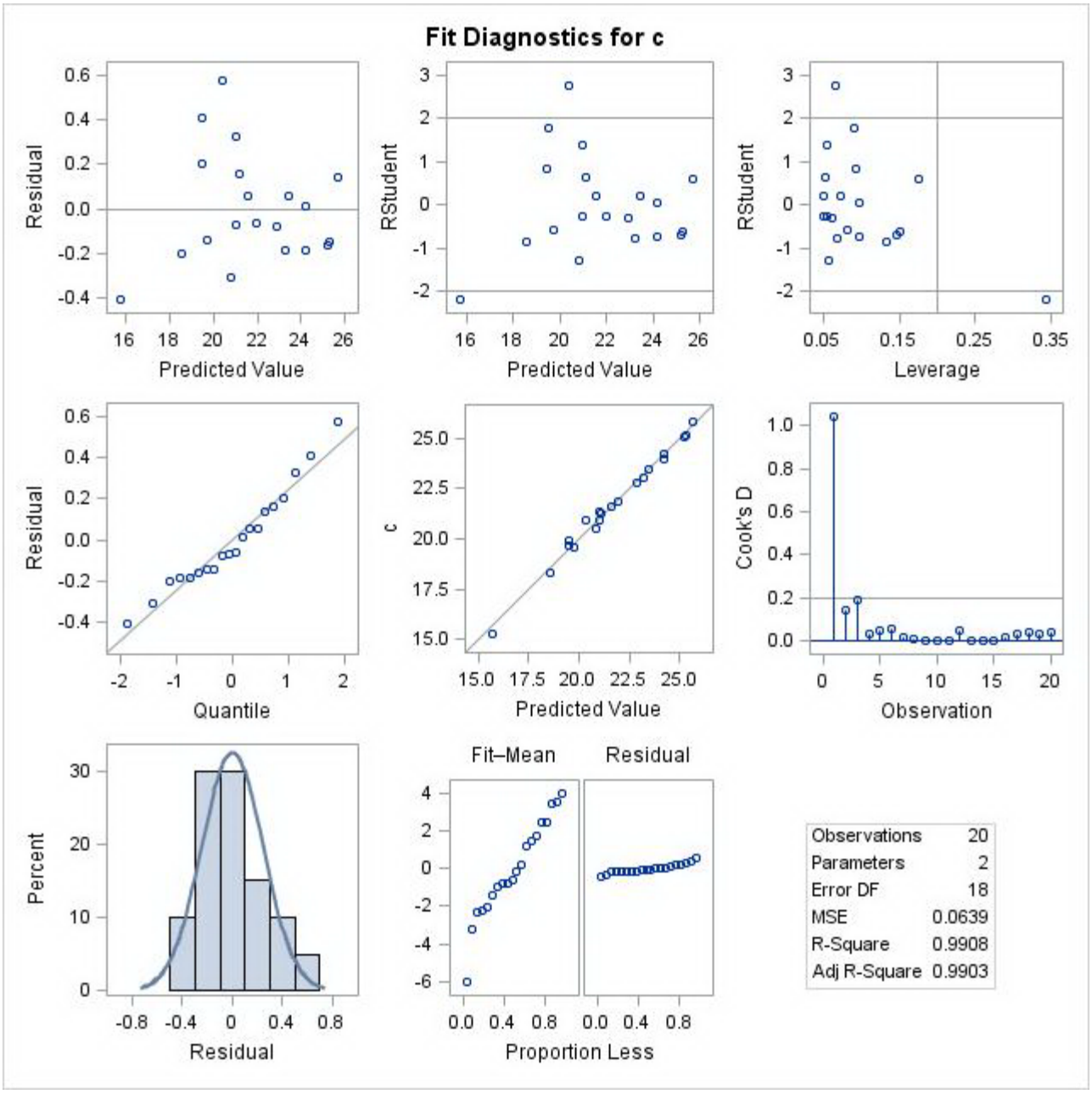
Root MSE	0.25272	R-Square	0.9908
Dependent Mean	21.74700	Adj R-Sq	0.9903
Coeff Var	1.16211		

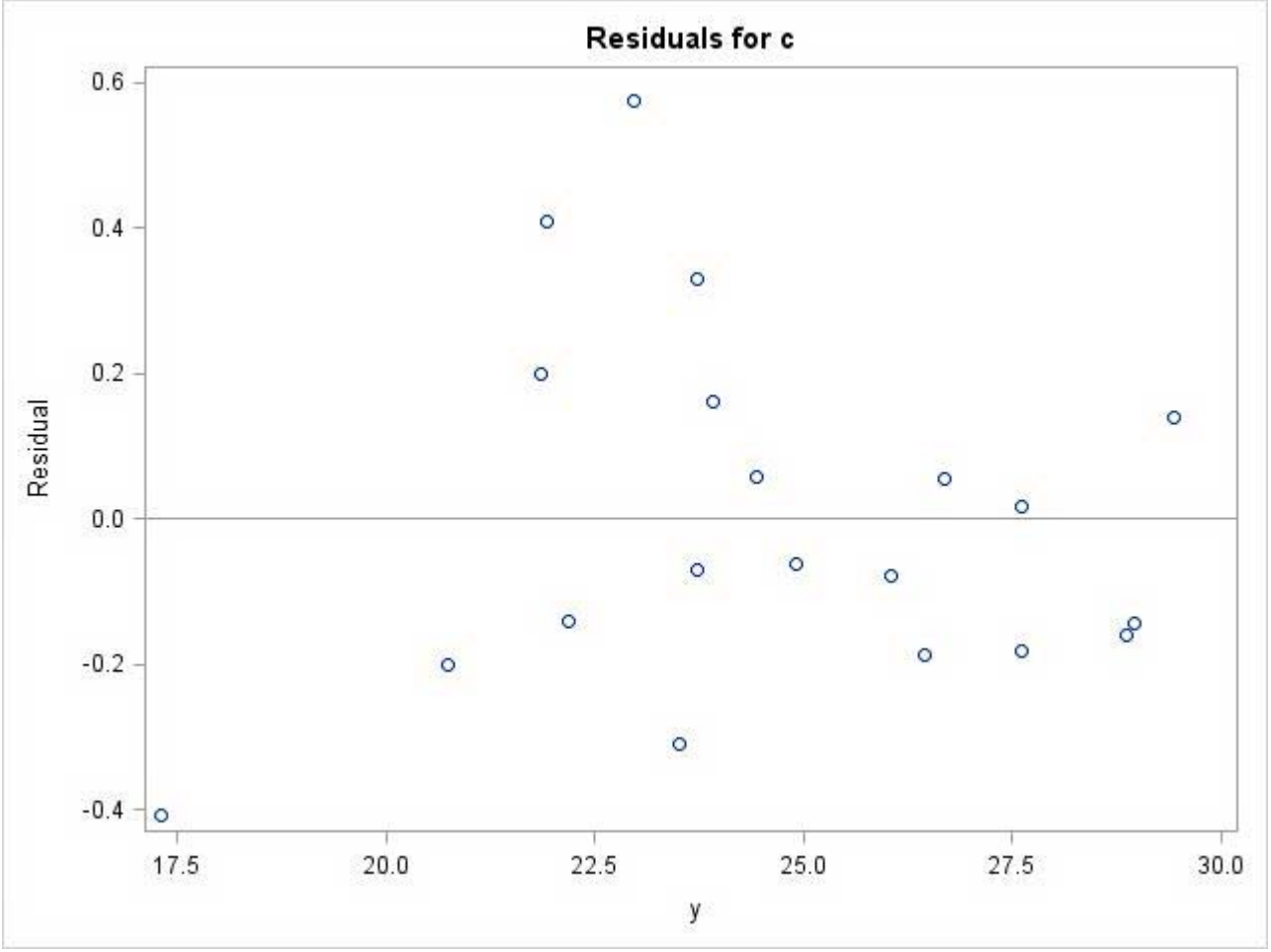
Parameter Estimates

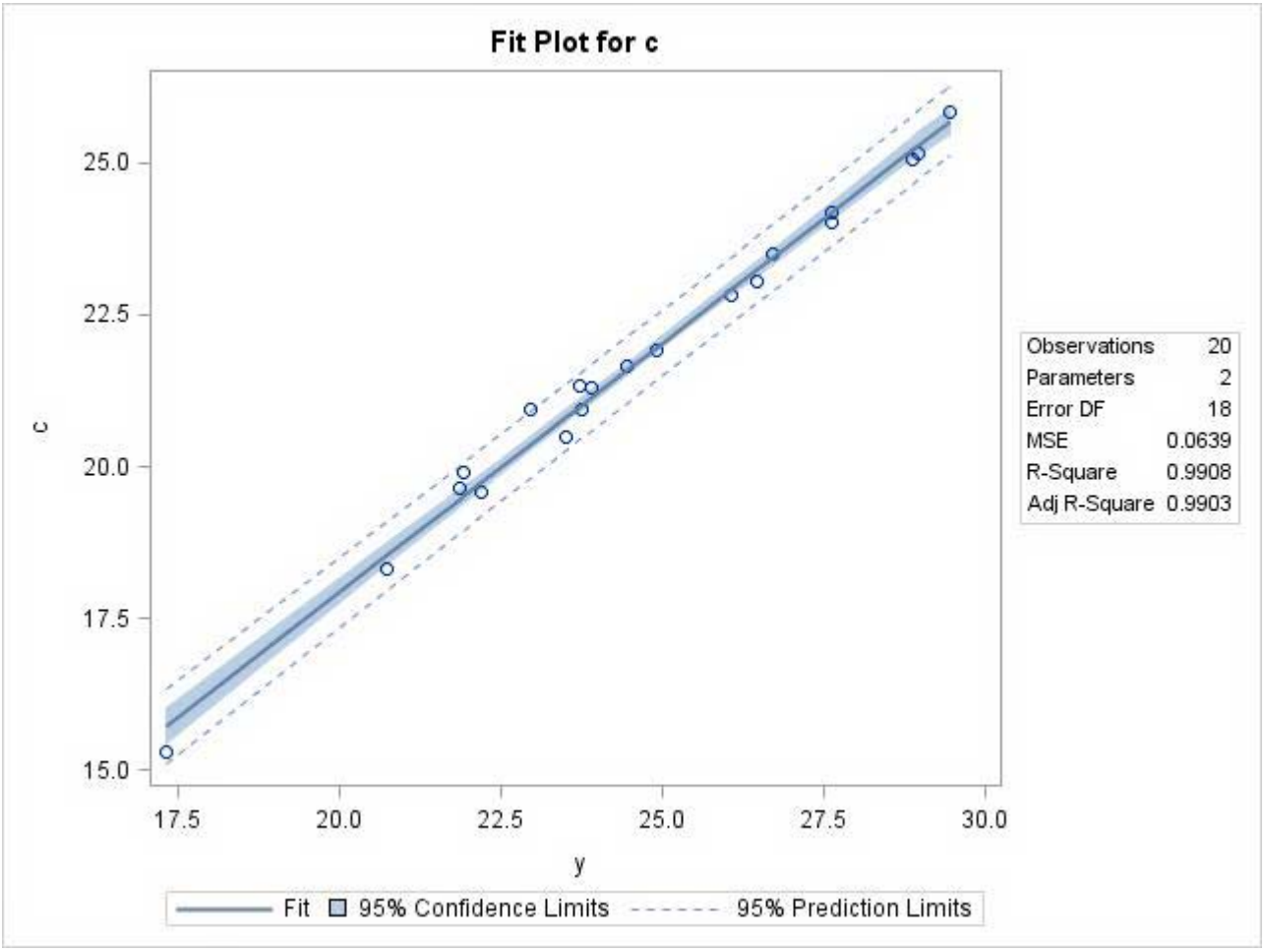
Variable	DF	Parameter Estimate	Standard Error	t Value	Pr > |t|
Intercept	1	1.47181	0.46354	3.18	0.0052
y	1	0.82289	0.01867	44.07	<.0001

OLS

The REG Procedure
Model: MODEL1
Dependent Variable: c




Residuals for c
Residual
0.6
0.4
0.2
0.0
-0.2
-0.4
17.5
20.0
22.5
25.0
27.5
30.0
y


Fit Plot for c
c
25.0
22.5
20.0
17.5
15.0
17.5
20.0
22.5
25.0
27.5
30.0
y
Observations 20
Parameters 2
Error DF 18
MSE 0.0639
R-Square 0.9908
Adj R-Square 0.9903
Fit
95% Confidence Limits
95% Prediction Limits

Instrumental variable I

The SYSLIN Procedure
Two-Stage Least Squares Estimation

Model	c
Dependent Variable	c

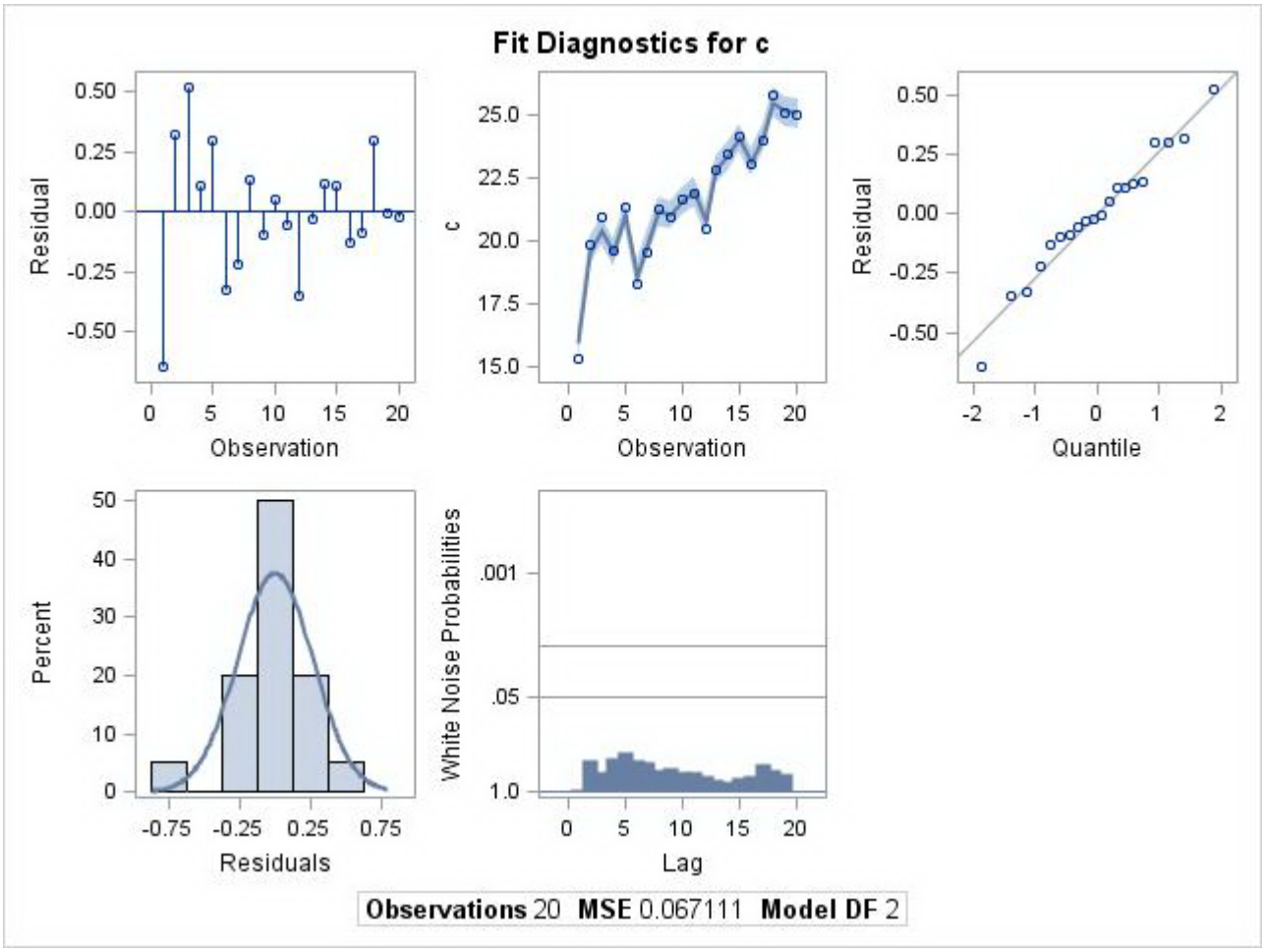
Analysis of Variance					
Source	**DF**	**Sum of Squares**	**Mean Square**	**F Value**	**Pr > F**
Model	1	87.89951	87.89951	1178.79	<.0001
Error	18	1.342222	0.074568		
Corrected Total	19	125.1876			

Root MSE	0.27307	**R-Square**	0.98496
Dependent Mean	21.74700	**Adj R-Sq**	0.98412
Coeff Var	1.25567		

Parameter Estimates					
Variable	**DF**	**Parameter Estimate**	**Standard Error**	**t Value**	**Pr > |t|**
Intercept	1	2.270702	0.541267	4.20	0.0005
y	1	0.790466	0.021842	36.19	<.0001

Instrumental variable I

The SYSLIN Procedure
Two-Stage Least Squares Estimation



Instruments I and G

The SYSLIN Procedure
Two-Stage Least Squares Estimation

Model	c
Dependent Variable	c

Analysis of Variance					
Source	**DF**	**Sum of Squares**	**Mean Square**	**F Value**	**Pr > F**
Model	1	97.61552	97.61552	1307.78	<.0001
Error	18	1.343557	0.074642		
Corrected Total	19	125.1876			

Root MSE	0.27321	**R-Square**	0.98642
Dependent Mean	21.74700	**Adj R-Sq**	0.98567
Coeff Var	1.25630		

Parameter Estimates					
Variable	**DF**	**Parameter Estimate**	**Standard Error**	**t Value**	**Pr > |t|**
Intercept	1	2.273467	0.514133	4.42	0.0003
y	1	0.790354	0.020734	38.12	<.0001

Instruments I and G

The SYSLIN Procedure
Two-Stage Least Squares Estimation