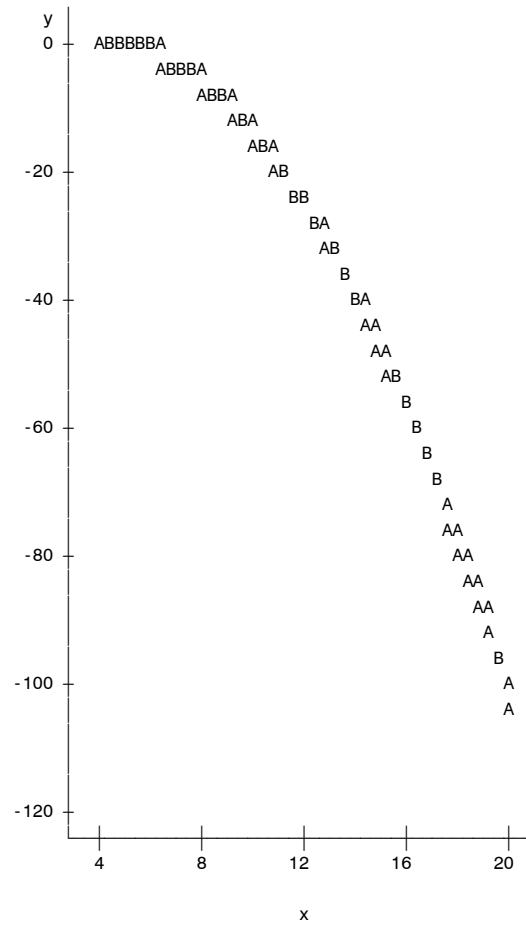


Ornstein data

Obs	x	y
1	4.0	-0.07013
2	4.2	-0.10804
3	4.4	-0.06354
4	4.6	-0.26142
5	4.8	-0.18451
6	5.0	-0.47477
7	5.2	-0.41083
8	5.4	-0.69761
9	5.6	-1.08346
10	5.8	-1.30687

Ornstein data

Plot of $y \cdot x$. Legend: A = 1 obs, B = 2 obs, etc.



The REG Procedure
Model: MODEL1
Dependent Variable: y

Number of Observations Read	81
Number of Observations Used	81

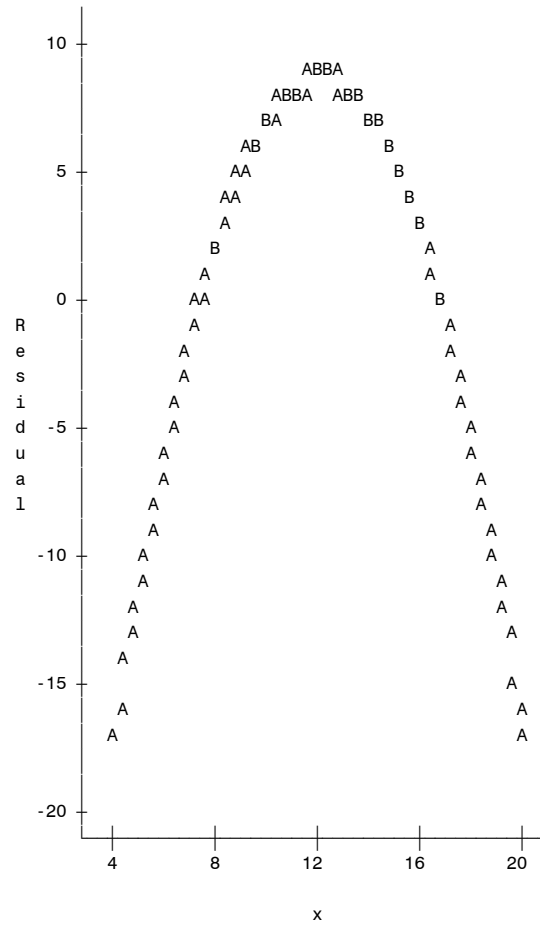
Analysis of Variance					
Source	DF	Sum of Squares	Mean Square	F Value	Pr > F
Model	1	72613	72613	1154.10	<.0001
Error	79	4970.51230	62.91788		
Corrected Total	80	77584			

Root MSE	7.93208	R-Square	0.9359
Dependent Mean	-34.34919	Adj R-Sq	0.9351
Coeff Var	-23.09248		

Parameter Estimates					
Variable	DF	Parameter Estimate	Standard Error	t Value	Pr > t
Intercept	1	42.48524	2.42735	17.50	<.0001
x	1	-6.40287	0.18847	-33.97	<.0001

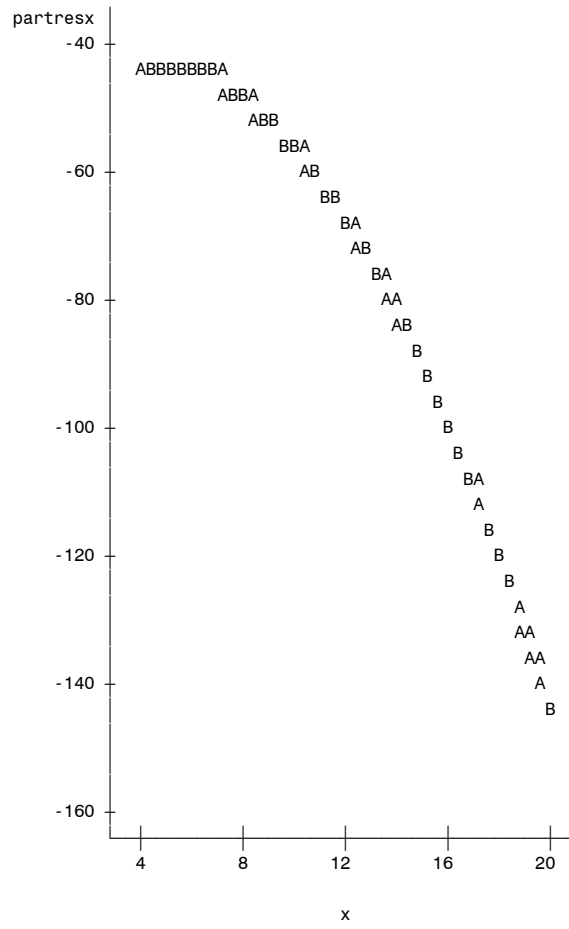
Ornstein data

Plot of res*x. Legend: A = 1 obs, B = 2 obs, etc.



Ornstein data

Plot of partresx*x. Legend: A = 1 obs, B = 2 obs, etc.

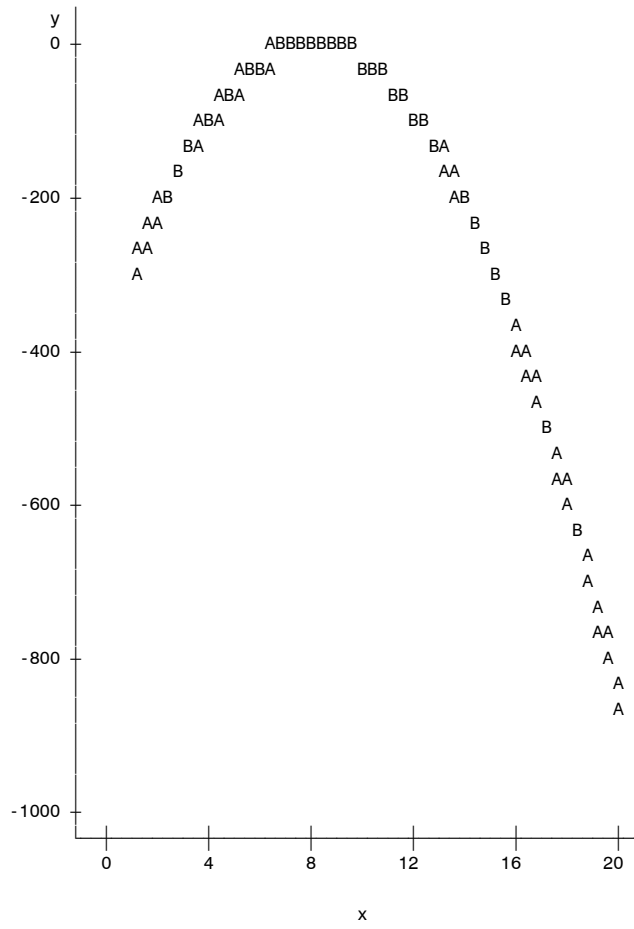


Ornstein data

Obs	x	y
1	1.0	-293.902
2	1.2	-277.458
3	1.4	-261.404
4	1.6	-245.713
5	1.8	-230.827
6	2.0	-215.915
7	2.2	-202.038
8	2.4	-188.090
9	2.6	-175.030
10	2.8	-162.290

Ornstein data

Plot of $y \cdot x$. Legend: A = 1 obs, B = 2 obs, etc.



The REG Procedure
Model: MODEL1
Dependent Variable: y

Number of Observations Read	96
Number of Observations Used	96

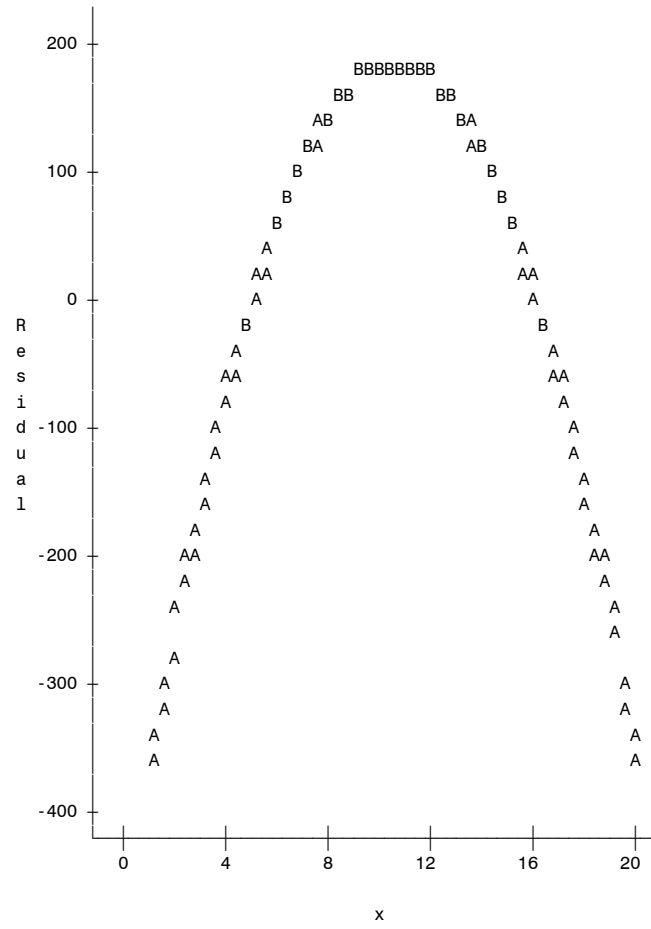
Analysis of Variance					
Source	DF	Sum of Squares	Mean Square	F Value	Pr > F
Model	1	2654128	2654128	95.67	<.0001
Error	94	2607770	27742		
Corrected Total	95	5261898			

Root MSE	166.56001	R-Square	0.5044
Dependent Mean	-221.80856	Adj R-Sq	0.4991
Coeff Var	-75.09179		

Parameter Estimates					
Variable	DF	Parameter Estimate	Standard Error	t Value	Pr > t
Intercept	1	93.20377	36.41718	2.56	0.0121
x	1	-30.00117	3.06724	-9.78	<.0001

Ornstein data

Plot of res*x. Legend: A = 1 obs, B = 2 obs, etc.



Plot of partresx*x. Legend: A = 1 obs, B = 2 obs, etc.

