**Using appraoch #1:**

Create an ODBC Data Source:  
1. Open Control Panel, go to Administrative Tools, then “Data Sources (ODBC)”.  
2. On “ODBC Data Source Administrator” window go to “System DSN” Tab.  
3. Here click on Add to create a new DSN.  
4. Choose “SQL Server” and click Finish.  
5. On the new window, give a proper name for the Source DSN (like: NorthWind2000DSN), we will use this name while creating our Linked Server. Provide the Server name which is on SQL Server 2000, here “NorthWind”. Click Next.  
6. Choose the Authentication Type, either Windows or SQL Server auth. Click Next.  
7. Change the default database, not necessary. Click Next.  
8. Click Finish. You will see a new DSN created under System DSN tab.

Now, create Linked Server and provide this DSN in the @datasrc param and provide the @provider param “MSDASQL”.

You can use the below query to create the same:

USE master

GO

-- Drop Existing LinkedServer [NorthWind2000]:

EXEC sp\_dropserver @server=N'NorthWind2000', @droplogins='droplogins'

GO

-- Re-create LinkedServer [NorthWind2000] by using the ODBC connection:

EXEC sp\_addlinkedserver @server = N'NorthWind2000',

@srvproduct=N'MSDASQL',

@provider=N'MSDASQL',

@datasrc = N'NorthWind2000DSN',

@location=N'System';

EXEC sp\_addlinkedsrvlogin @rmtsrvname=N'NorthWind2000',

@useself=N'True',

@locallogin=NULL,

@rmtuser=NULL,

@rmtpassword=NULL

GO