Ordinary Least Squares

Data Generation

Number of Observations:

20 ————————————————————————— 500

Random Seed:

1 ——————— 28 ——————————————————— 100

Standard deviation of X:

0.25 ——— 1.25 ——————————————————— 5

Standard deviation of u:

3 —————————————————————————— 50

Data Generating Process:
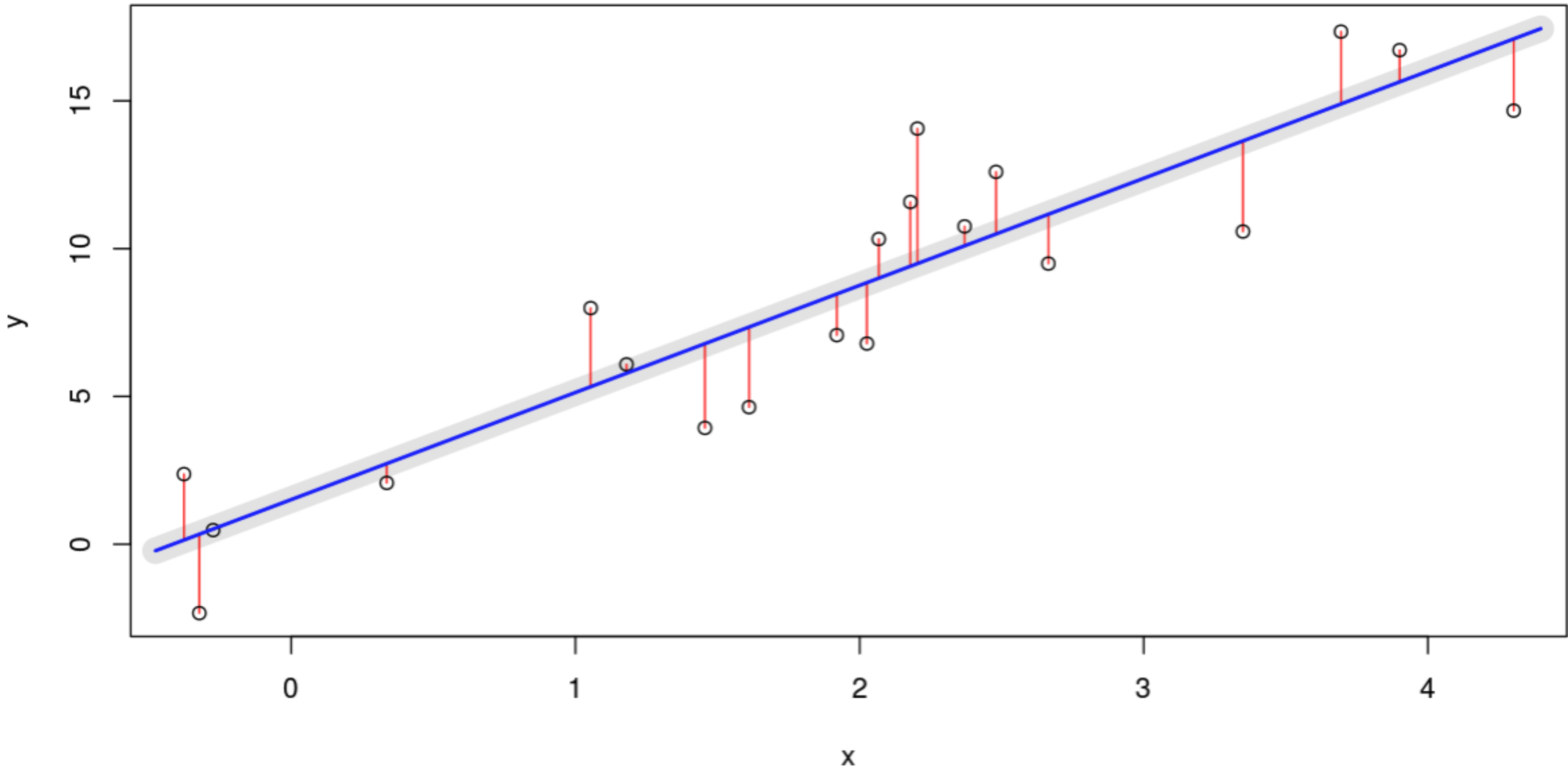
y=2+3*x+u

☐ y=y*(-1)

Estimation

regression:

y~x

☑ Include Constant

Regression Model: y~x

	R2	adj.R2	DOF.model	DOF.available	DOF.total	f.value	f.denom	f.numer	p
value	0.82	0.81	2	18	20	84.36	1.00	18.00	0.00

	Estimate	Std. Error	t value	Pr(> |t|)
(Intercept)	1.5107	0.9114	1.66	0.1147
x	3.6231	0.3945	9.18	0.0000