

\* Encoding: UTF-8.

\*\*MODEL: y1 y2 ON x1 x2 x3;  
y3 ON y1 y2 x2;

\*linearity

DATASET ACTIVATE DataSet2.

GRAPH

/SCATTERPLOT(BIVAR)=x1 WITH y1  
/MISSING=LISTWISE.

GRAPH

/SCATTERPLOT(BIVAR)=x2 WITH y1  
/MISSING=LISTWISE.

GRAPH

/SCATTERPLOT(BIVAR)=x3 WITH y1  
/MISSING=LISTWISE.

GRAPH

/SCATTERPLOT(BIVAR)=x1 WITH y2  
/MISSING=LISTWISE.

GRAPH

/SCATTERPLOT(BIVAR)=x2 WITH y2  
/MISSING=LISTWISE.

GRAPH

/SCATTERPLOT(BIVAR)=x3 WITH y2  
/MISSING=LISTWISE.

GRAPH

/SCATTERPLOT(BIVAR)=y1 WITH y3  
/MISSING=LISTWISE.

GRAPH

/SCATTERPLOT(BIVAR)=y2 WITH y3  
/MISSING=LISTWISE.

GRAPH

/SCATTERPLOT(BIVAR)=x2 WITH y3  
/MISSING=LISTWISE.

\*normality

FREQUENCIES VARIABLES=y1 y2 y3  
/FORMAT=NOTABLE

```
/STATISTICS=STDDEV VARIANCE MEAN MEDIAN SKEWNESS SESKEW KURTOSIS  
SEKURT  
/HISTOGRAM NORMAL  
/ORDER=ANALYSIS.
```

```
NPAR TESTS  
/K-S(NORMAL)=y1 y2 y3  
/MISSING ANALYSIS.
```

```
PLOT  
/VARIABLES=y1 y2 y3  
/NOLOG  
/NOSTANDARDIZE  
/TYPE=Q-Q  
/FRACTION=BLOM  
/TIES=MEAN  
/DIST=NORMAL.
```

\*multicollinearity

```
CORRELATIONS  
/VARIABLES=y1 y2 y3 x1 x2 x3  
/PRINT=TWOTAIL NOSIG  
/MISSING=PAIRWISE.
```

\*autocorrelation

```
ACF VARIABLES=y1 y2 y3 x1 x2 x3  
/NOLOG  
/MXAUTO 16  
/ERROR=IND  
/PACF.
```

\*homoscedasticity and multicollinearity

```
REGRESSION  
/DESCRIPTIVES MEAN STDDEV CORR SIG N  
/MISSING LISTWISE  
/STATISTICS COEFF OUTS CI(95) R ANOVA COLLIN TOL  
/CRITERIA=PIN(.05) POUT(.10)  
/NOORIGIN  
/DEPENDENT y1  
/METHOD=ENTER x1 x2 x3  
/SCATTERPLOT=(*ZRESID ,*ZPRED)  
/RESIDUALS DURBIN HISTOGRAM(ZRESID) NORMPROB(ZRESID)  
/CASEWISE PLOT(ZRESID) OUTLIERS(3).
```

## REGRESSION

```
/DESCRIPTIVES MEAN STDDEV CORR SIG N  
/MISSING LISTWISE  
/STATISTICS COEFF OUTS CI(95) R ANOVA COLLIN TOL  
/CRITERIA=PIN(.05) POUT(.10)  
/NOORIGIN  
/DEPENDENT y2  
/METHOD=ENTER x1 x2 x3  
/SCATTERPLOT=(*ZRESID ,*ZPRED)  
/RESIDUALS DURBIN HISTOGRAM(ZRESID) NORMPROB(ZRESID)  
/CASEWISE PLOT(ZRESID) OUTLIERS(3).
```

## REGRESSION

```
/DESCRIPTIVES MEAN STDDEV CORR SIG N  
/MISSING LISTWISE  
/STATISTICS COEFF OUTS CI(95) R ANOVA COLLIN TOL  
/CRITERIA=PIN(.05) POUT(.10)  
/NOORIGIN  
/DEPENDENT y3  
/METHOD=ENTER y1 y2 x2  
/SCATTERPLOT=(*ZRESID ,*ZPRED)  
/RESIDUALS DURBIN HISTOGRAM(ZRESID) NORMPROB(ZRESID)  
/CASEWISE PLOT(ZRESID) OUTLIERS(3).
```