

## The SAS System

The REG Procedure  
 Model: MODEL1  
 Dependent Variable: exrettsl

Number of Observations Read	751
Number of Observations Used	750
Number of Observations with Missing Values	1

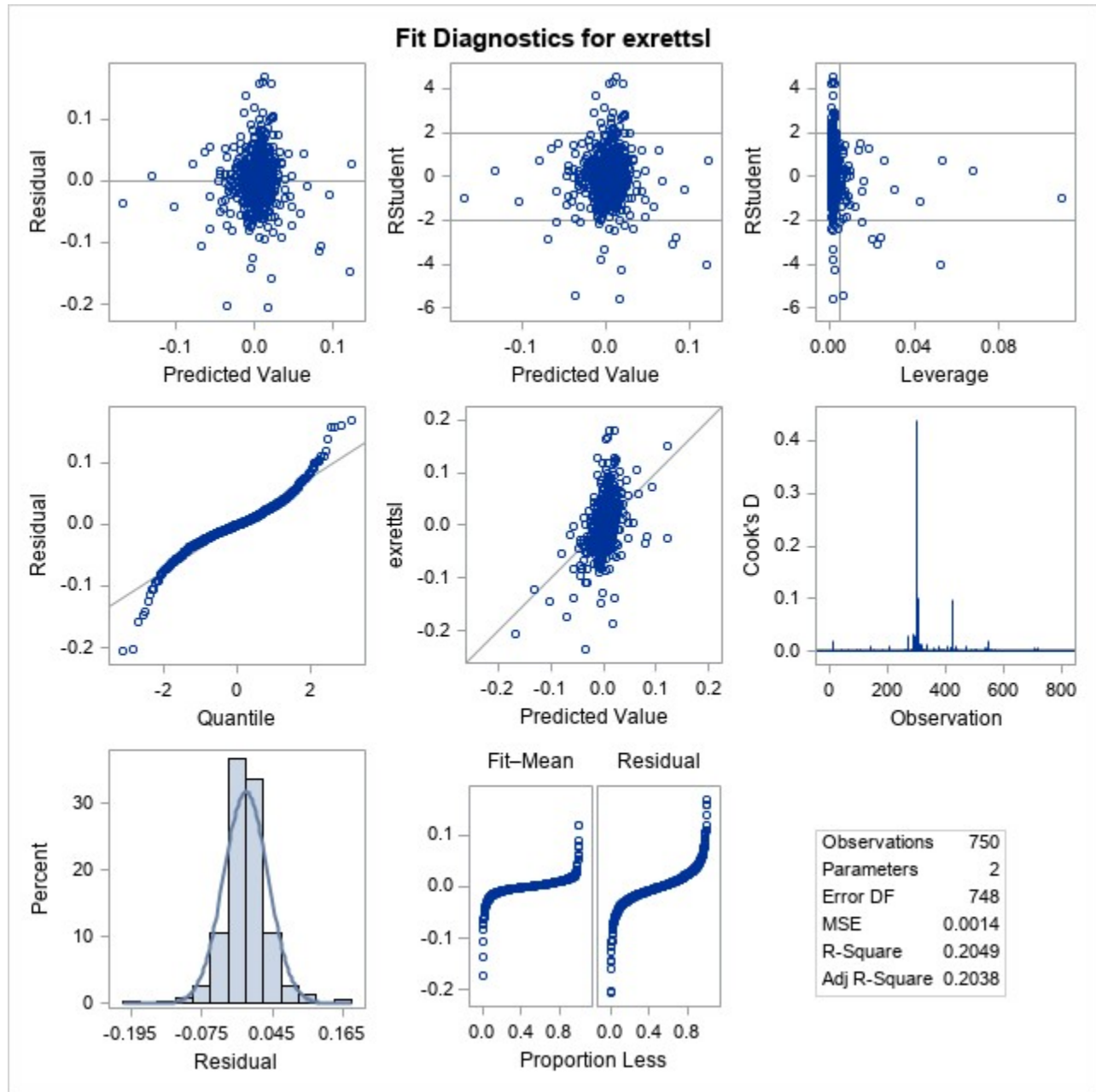
Analysis of Variance					
Source	DF	Sum of Squares	Mean Square	F Value	Pr > F
Model	1	0.27504	0.27504	192.71	<.0001
Error	748	1.06758	0.00143		
Corrected Total	749	1.34262			

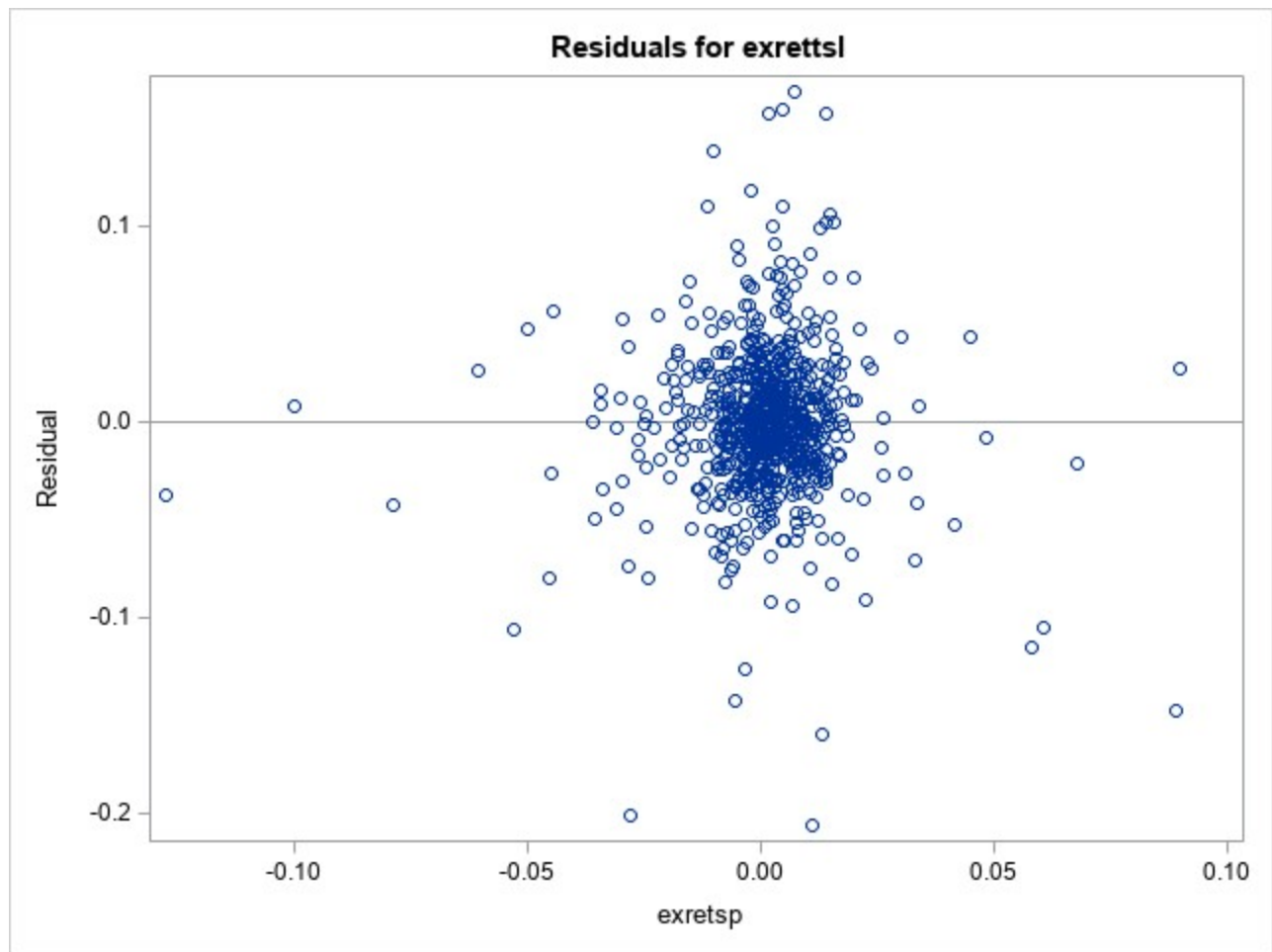
Root MSE	0.03778	R-Square	0.2049
Dependent Mean	0.00375	Adj R-Sq	0.2038
Coeff Var	1007.90181		

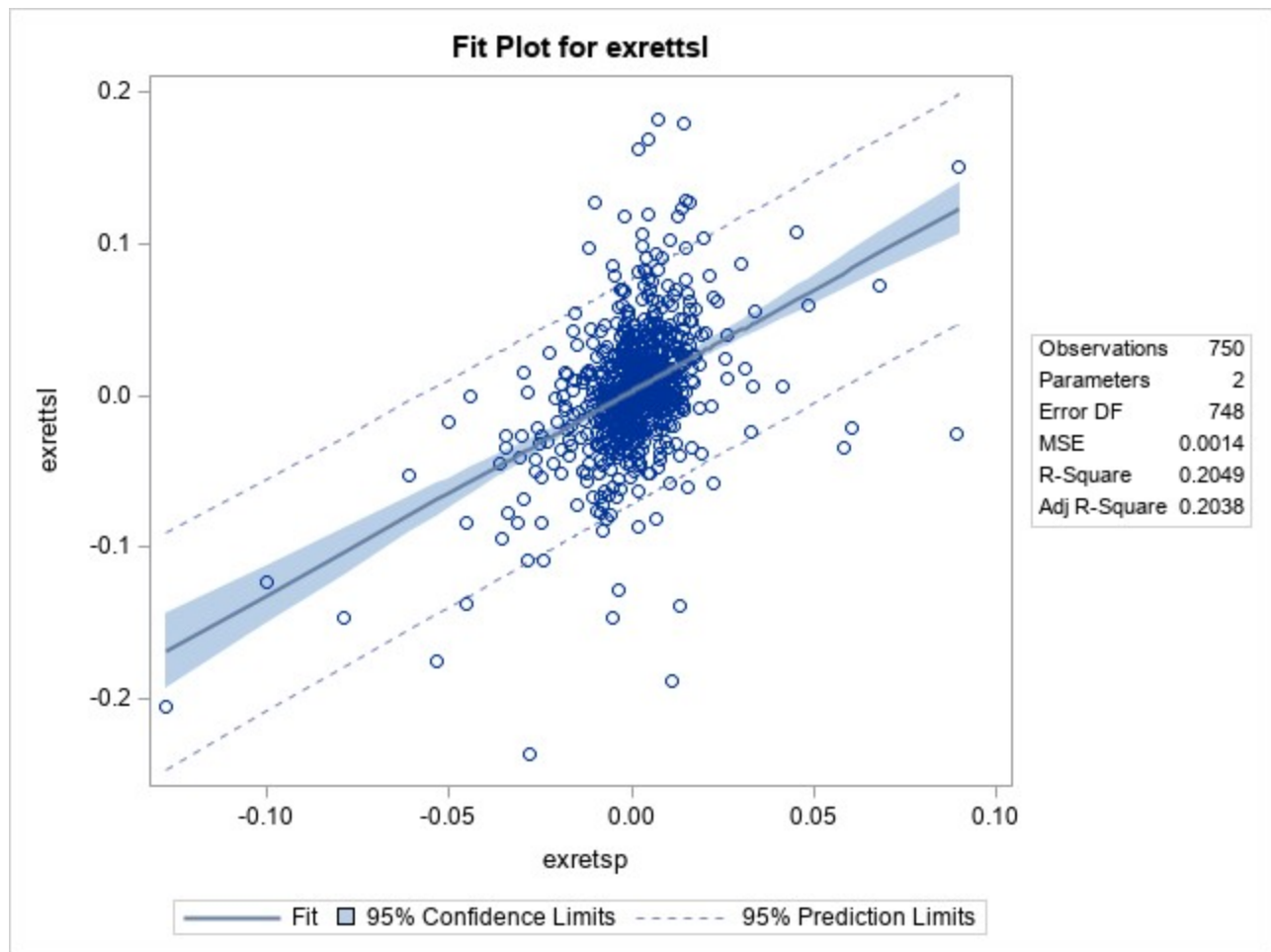
Parameter Estimates					
Variable	DF	Parameter Estimate	Standard Error	t Value	Pr >  t
Intercept	1	0.00264	0.00138	1.91	0.0561
exretsp	1	1.34232	0.09670	13.88	<.0001

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**Note:** No intercept in model. R-Square is redefined.

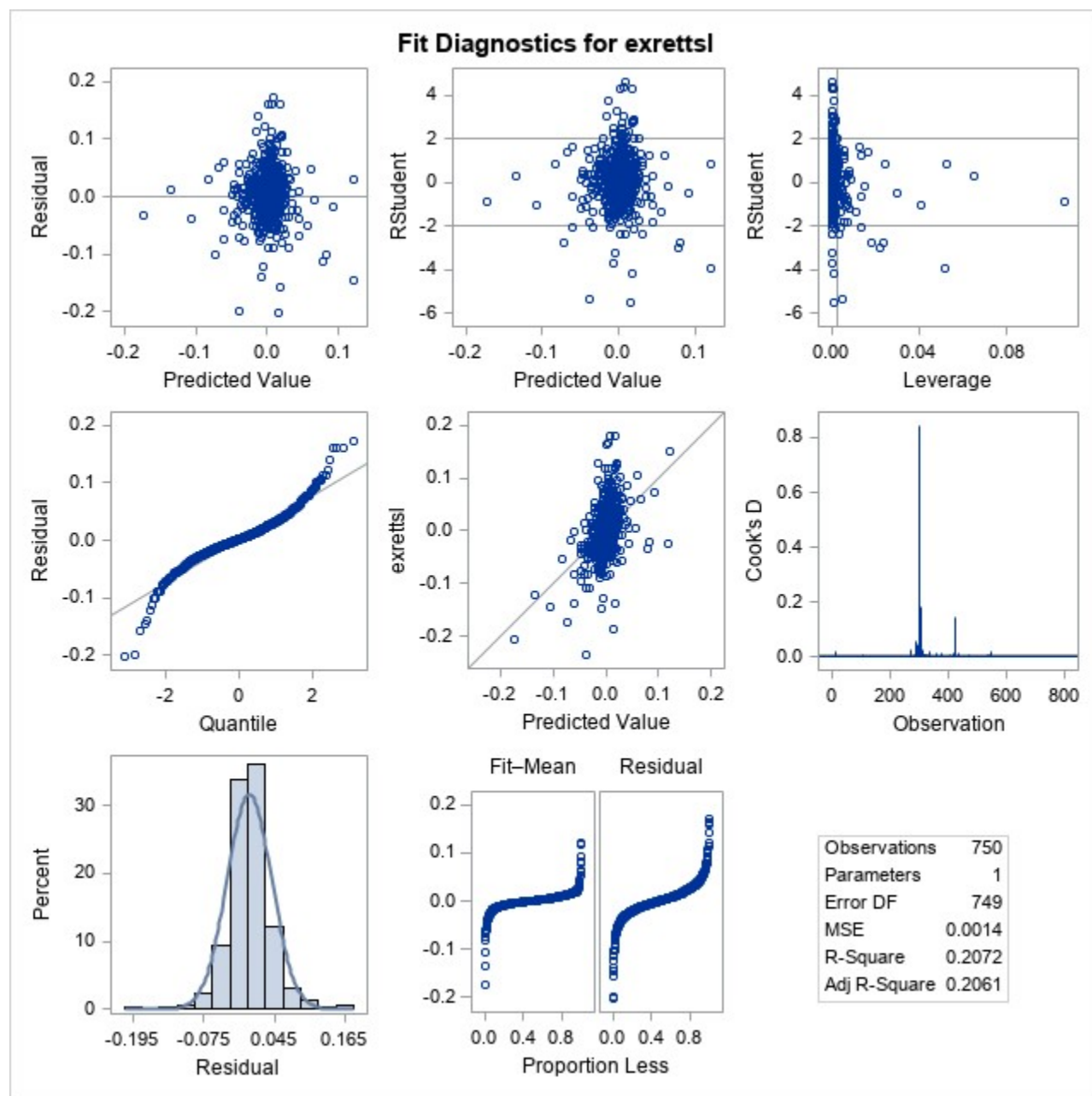
Analysis of Variance					
Source	DF	Sum of Squares	Mean Square	F Value	Pr > F
Model	1	0.28035	0.28035	195.73	<.0001
Error	749	1.07280	0.00143		
Uncorrected Total	750	1.35315			

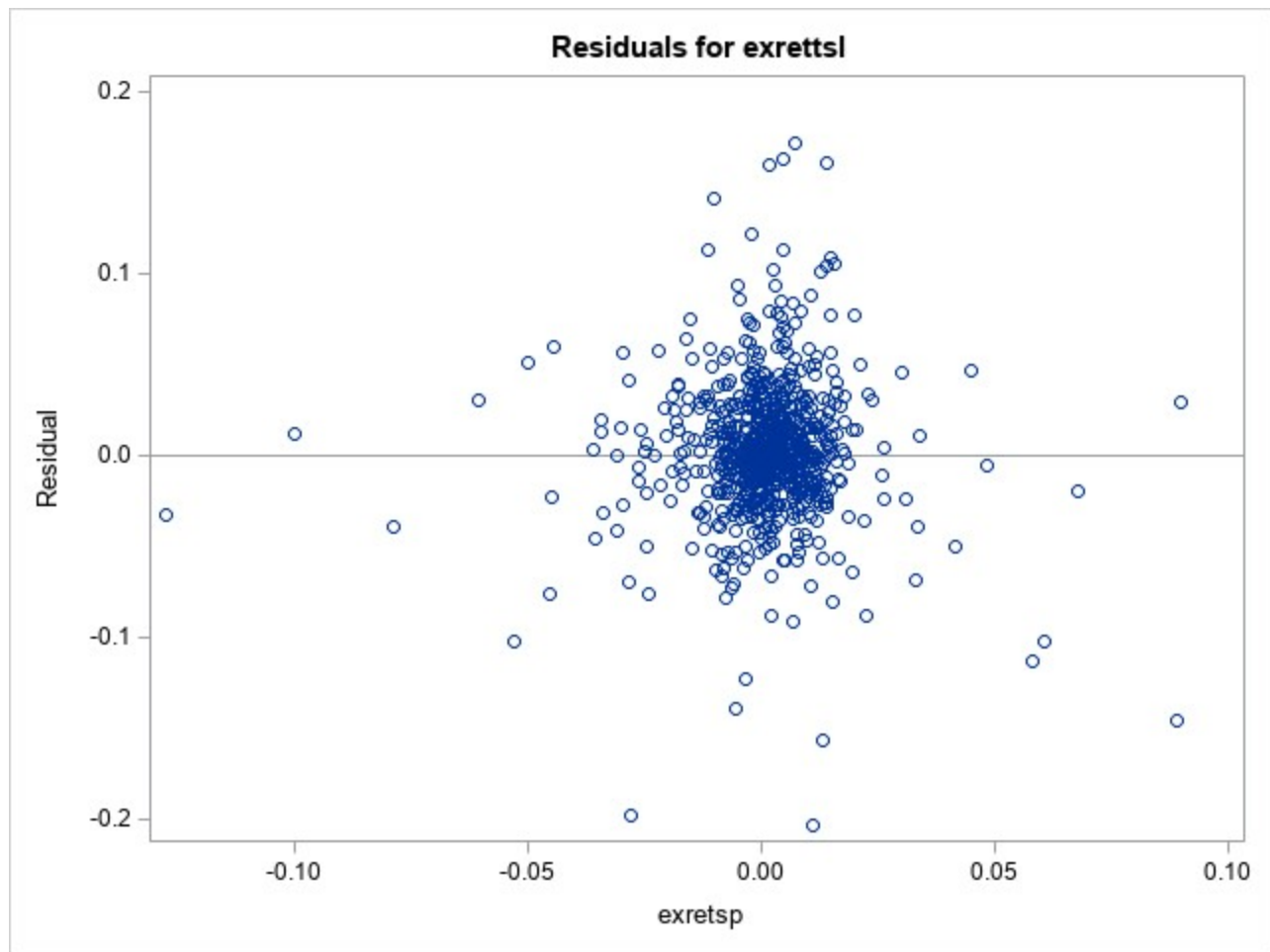
Root MSE	0.03785	R-Square	0.2072
Dependent Mean	0.00375	Adj R-Sq	0.2061
Coeff Var	1009.69089		

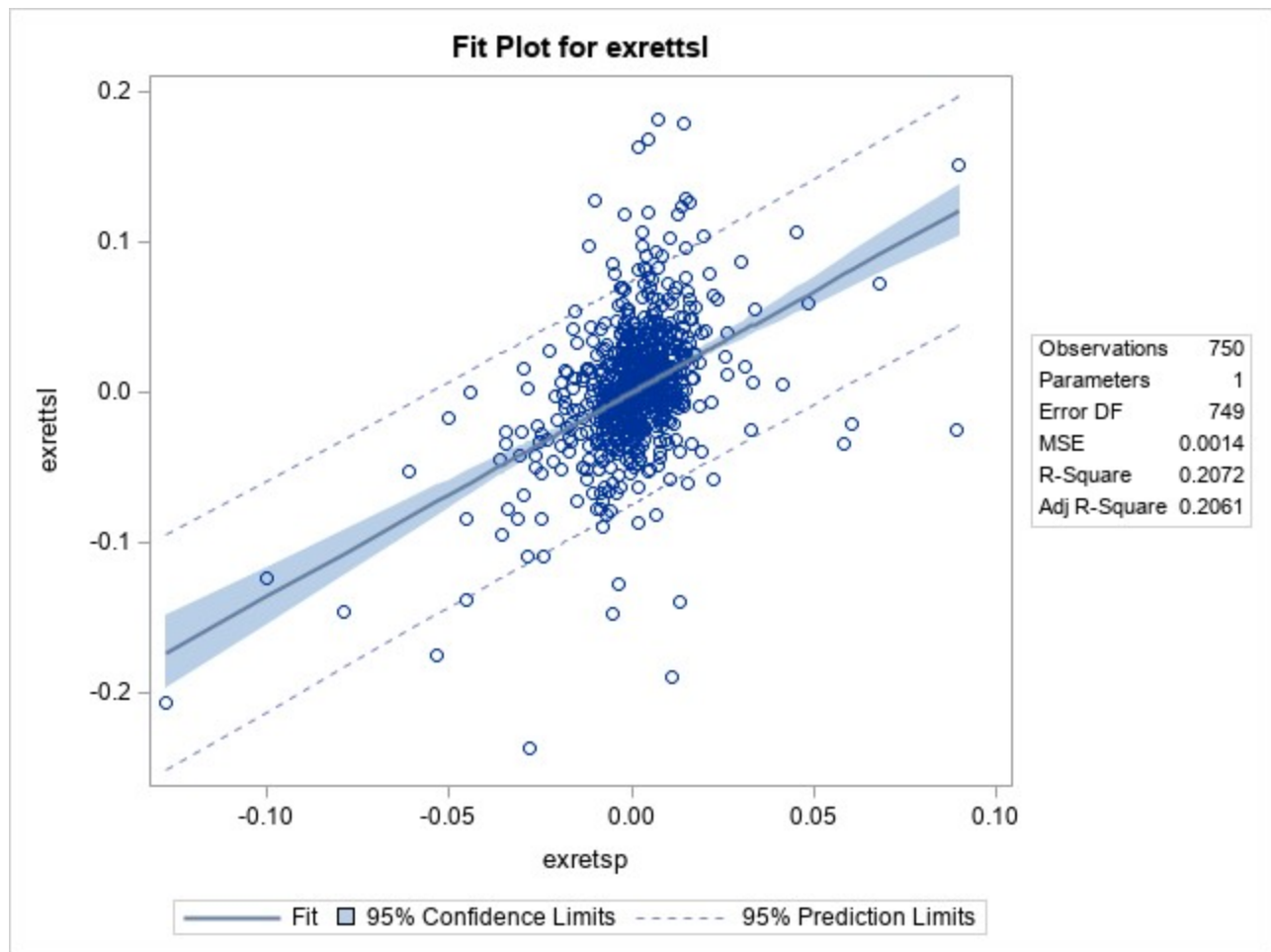
Parameter Estimates					
Variable	DF	Parameter Estimate	Standard Error	t Value	Pr >  t
exretsp	1	1.35297	0.09671	13.99	<.0001

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Obs	tsl	sp	tb	rettsl	t	retsp	tbil	exretsp	exrettsl
1	20.6747	2510.03	2.37	.	1	.	.000093676	.	.
2	20.0240	2447.89	2.36	-0.031978	2	-0.025068	.000093281	-0.025162	-0.032071
3	21.1793	2531.94	2.37	0.056094	3	0.033759	.000093676	0.033666	0.056001
4	22.3307	2549.69	2.41	0.052935	4	0.006986	.000095257	0.006891	0.052840
5	22.3567	2574.41	2.41	0.001164	5	0.009649	.000095257	0.009553	0.001068
6	22.5687	2584.96	2.40	0.009438	6	0.004090	.000094862	0.003995	0.009343
7	22.9980	2596.64	2.38	0.018845	7	0.004508	.000094071	0.004414	0.018751
8	23.1507	2596.26	2.38	0.006616	8	-0.000146	.000094071	-0.000240	0.006522
9	22.2933	2582.61	2.40	-0.037736	9	-0.005271	.000094862	-0.005366	-0.037831
10	22.9620	2610.30	2.40	0.029553	10	0.010665	.000094862	0.010570	0.029458