

The SAS System

The REG Procedure
Model: MODEL1
Dependent Variable: cigs

Number of Observations Read	807
Number of Observations Used	807

Analysis of Variance					
Source	DF	Sum of Squares	Mean Square	F Value	Pr > F
Model	6	8003.02492	1333.83749	7.42	<.0001
Error	800	143751	179.68832		
Corrected Total	806	151754			

Root MSE	13.40479	R-Square	0.0527
Dependent Mean	8.68649	Adj R-Sq	0.0456
Coeff Var	154.31759		

Parameter Estimates								
Variable	DF	Parameter Estimate	Standard Error	t Value	Pr > t	Heteroscedasticity Consistent		
						Standard Error	t Value	Pr > t
Intercept	1	-3.63982	24.07866	-0.15	0.8799	25.50512	-0.14	0.8866
lincome	1	0.88027	0.72778	1.21	0.2268	0.59342	1.48	0.1384
lcigpric	1	-0.75086	5.77334	-0.13	0.8966	6.00917	-0.12	0.9006
educ	1	-0.50150	0.16708	-3.00	0.0028	0.16169	-3.10	0.0020
age	1	0.77069	0.16012	4.81	<.0001	0.13768	5.60	<.0001
age2	1	-0.00902	0.00174	-5.18	<.0001	0.00146	-6.20	<.0001
restauran	1	-2.82508	1.11179	-2.54	0.0112	1.00365	-2.81	0.0050

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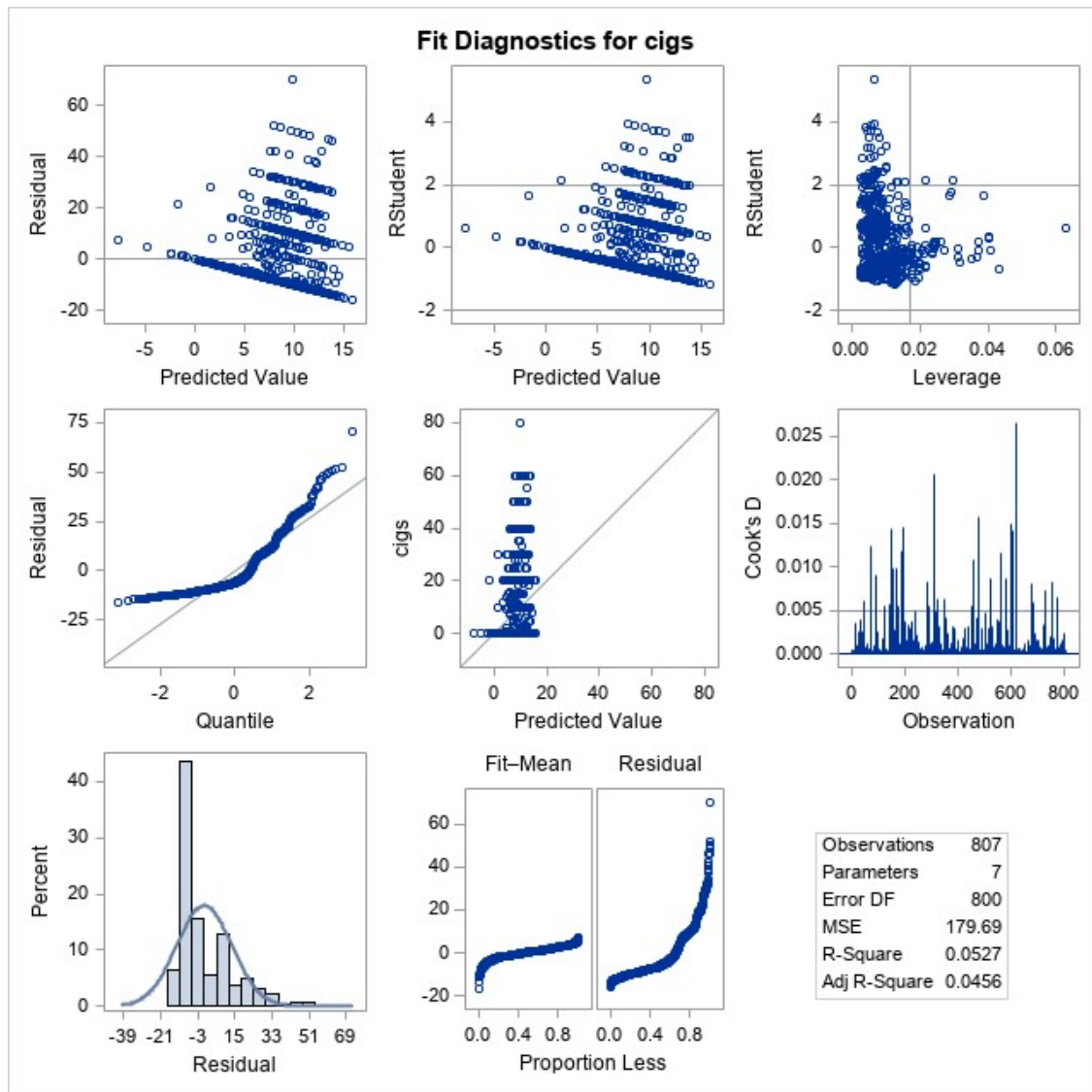
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Dependent Variable: cigs

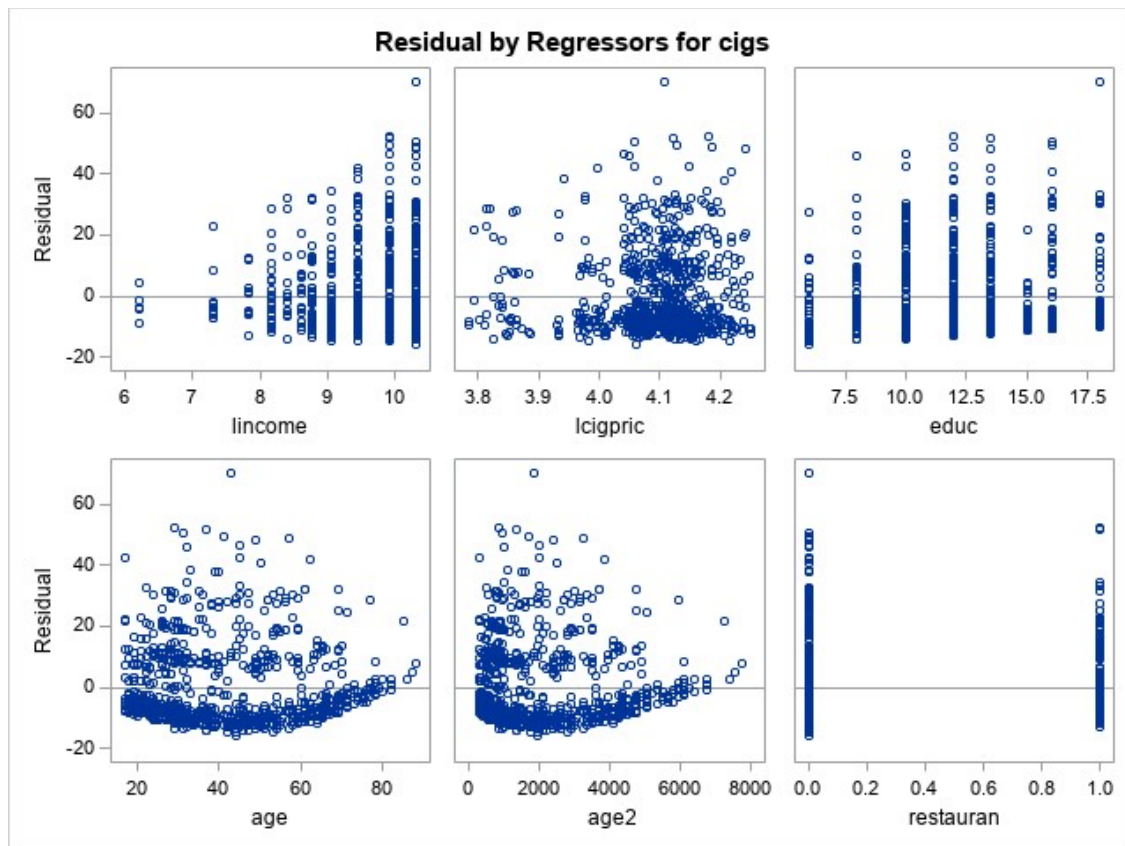
Heteroscedasticity Consistent Covariance of Estimates							
Variable	Intercept	lincome	lcigpric	educ	age	age2	restauran
Intercept	650.51103308	-2.642467179	-149.8136691	-0.240228531	-0.489137676	0.0051075375	3.8226853285
lincome	-2.642467179	0.3521482505	0.008733758	-0.029254378	-0.018750239	0.0001923733	-0.076836362
lcigpric	-149.8136691	0.008733758	36.110106952	0.0481489854	0.0775258566	-0.000858127	-0.783483342
educ	-0.240228531	-0.029254378	0.0481489854	0.0261429028	-0.000808723	0.0000170051	-0.012436503
age	-0.489137676	-0.018750239	0.0775258566	-0.000808723	0.0189566233	-0.000197847	-0.002485327
age2	0.0051075375	0.0001923733	-0.000858127	0.0000170051	-0.000197847	2.1194381E-6	0.0000260324
restauran	3.8226853285	-0.076836362	-0.783483342	-0.012436503	-0.002485327	0.0000260324	1.0073157152

Test of First and Second Moment Specification		
DF	Chi-Square	Pr > ChiSq
25	71.57	<.0001

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The REG Procedure
Model: MODEL1
Dependent Variable: luhat2

Number of Observations Read	807
Number of Observations Used	807

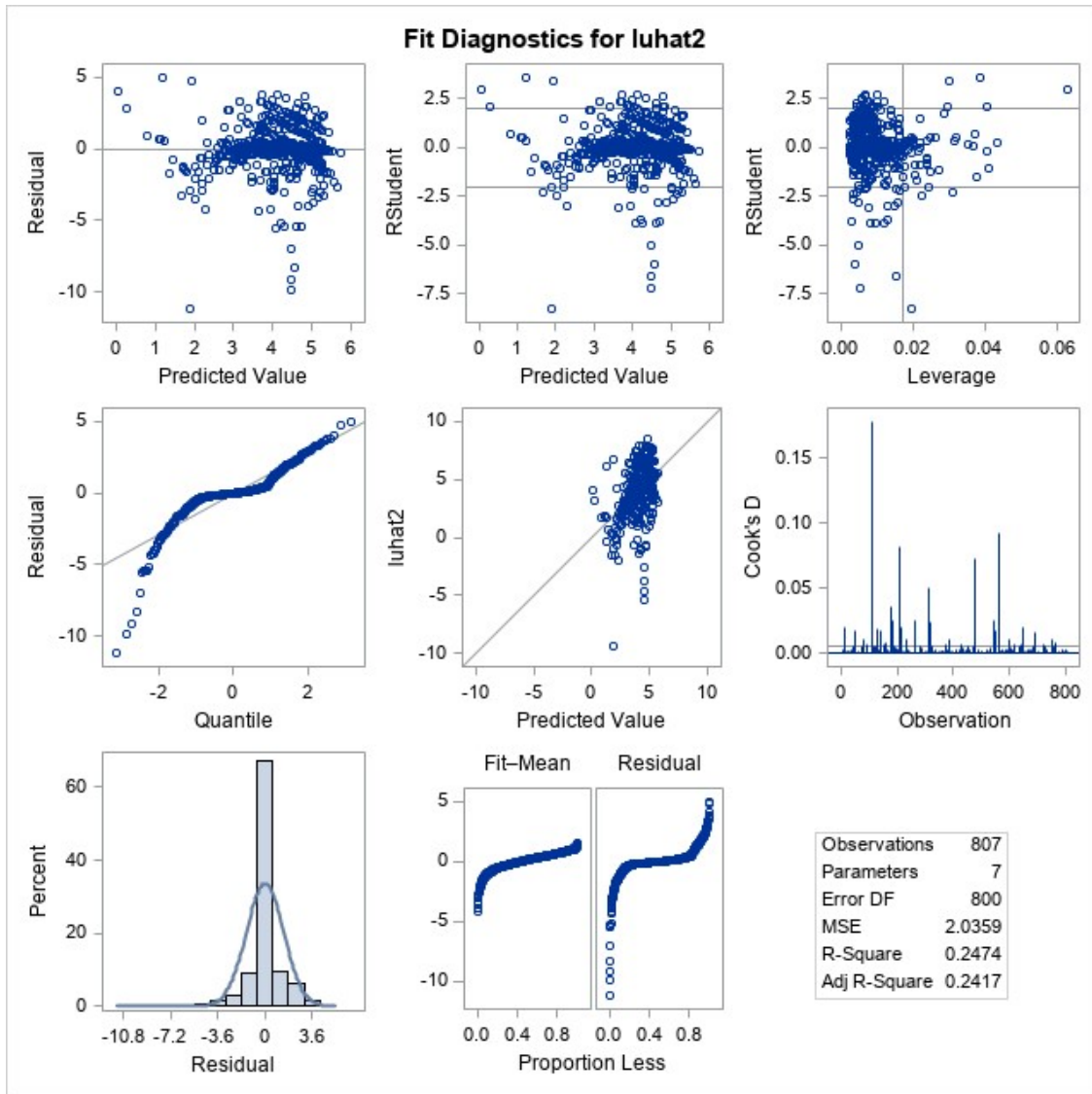
Analysis of Variance					
Source	DF	Sum of Squares	Mean Square	F Value	Pr > F
Model	6	535.30352	89.21725	43.82	<.0001
Error	800	1628.74724	2.03593		
Corrected Total	806	2164.05076			

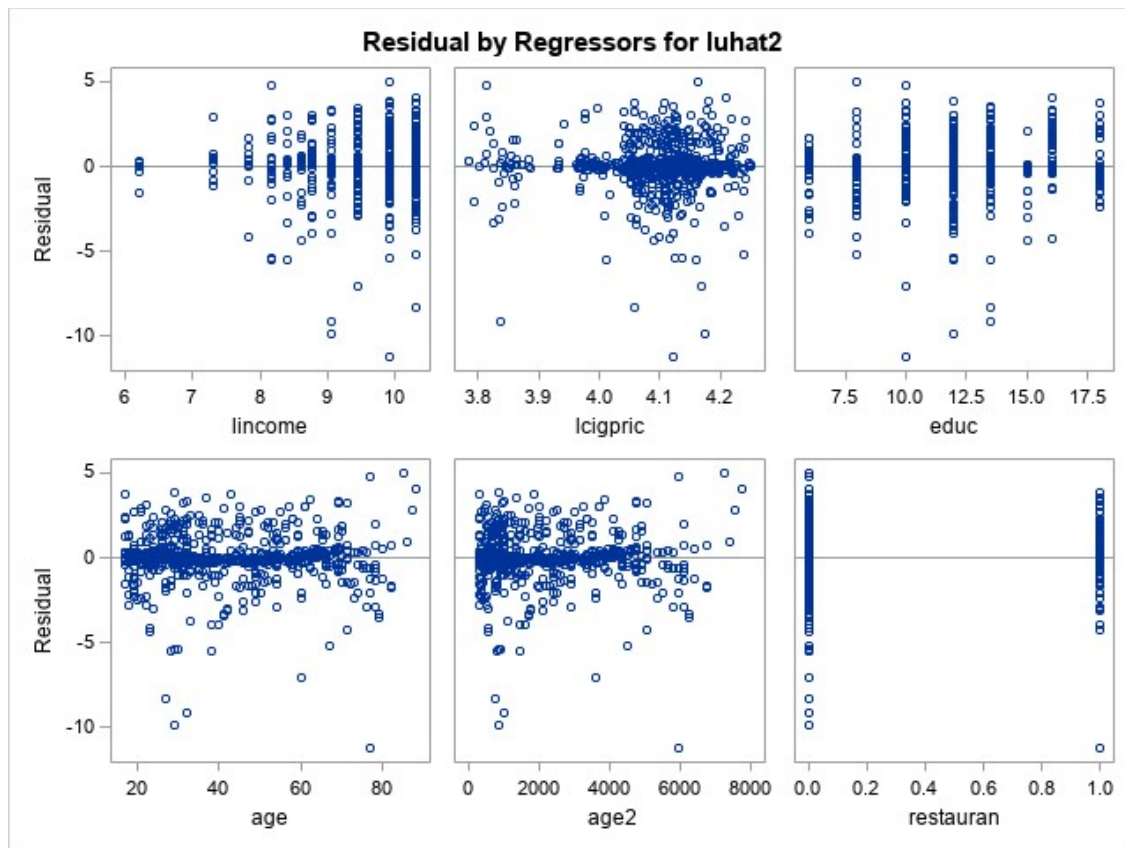
Root MSE	1.42686	R-Square	0.2474
Dependent Mean	4.20749	Adj R-Sq	0.2417
Coeff Var	33.91245		

Parameter Estimates					
Variable	DF	Parameter Estimate	Standard Error	t Value	Pr > t
Intercept	1	-1.92069	2.56303	-0.75	0.4538
lincome	1	0.29154	0.07747	3.76	0.0002
lcigpric	1	0.19542	0.61454	0.32	0.7506
educ	1	-0.07970	0.01778	-4.48	<.0001
age	1	0.20401	0.01704	11.97	<.0001
age2	1	-0.00239	0.00018554	-12.89	<.0001
restauran	1	-0.62701	0.11834	-5.30	<.0001

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Model: MODEL1
Dependent Variable: luhat2





The SAS System

Weighted Regression

The REG Procedure
Model: MODEL1
Dependent Variable: cigs

Number of Observations Read	807
Number of Observations Used	807

Weight: hhat

Analysis of Variance					
Source	DF	Sum of Squares	Mean Square	F Value	Pr > F
Model	6	255.04322	42.50720	17.06	<.0001
Error	800	1993.83090	2.49229		
Corrected Total	806	2248.87413			

Root MSE	1.57870	R-Square	0.1134
Dependent Mean	5.02187	Adj R-Sq	0.1068
Coeff Var	31.43647		

Parameter Estimates					
Variable	DF	Parameter Estimate	Standard Error	t Value	Pr > t
Intercept	1	5.63547	17.80314	0.32	0.7517
income	1	1.29524	0.43701	2.96	0.0031
lcigpric	1	-2.94031	4.46014	-0.66	0.5099
educ	1	-0.46345	0.12016	-3.86	0.0001
age	1	0.48195	0.09681	4.98	<.0001
age2	1	-0.00563	0.00093948	-5.99	<.0001
restaurant	1	-3.46106	0.79551	-4.35	<.0001

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Weighted Regression

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Test of First and Second Moment Specification		
DF	Chi-Square	Pr > ChiSq
26	31.83	0.1987

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Weighted Regression

The REG Procedure
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