

```
/* Q3_1.d */
data d;
input i x1 x2 y;
x2sq = x2*x2;
cards;
1 1.43 2.79 1.23
2 7.90 5.59 6.12
3 -3.40 3.58 -1.90
4 52.87 9.73 44.61
5 54.39 9.32 41.28
6 4.70 0.13 10.56
7 39.68 8.91 34.78
8 21.75 7.03 16.57
9 12.62 6.46 10.09
10 -1.85 2.97 2.01
;
proc reg data = d;
model y = x1 x2 x2sq /alpha=0.01 dwprob;
run;
/* The Durbin-Watson test statistic = 1.702 and the p-value for
positive autocorrelation,  $Pr<DW = 0.2927$ . Since the p-value is
greater than the significance level of 0.01, we fail to reject  $H_0$ .
Thus, the error terms are not autocorrelated. */
```