

```
. list
```

```
1.      y      x
2.      7      4
3.      9      5
4.      9      6
5.     10      7
6.     11      8
```

```
. save "C:\Lectures\Ec140\Lecture2\L2_EX1.dta"
file C:\Lectures\Ec140\Lecture2\L2_EX1.dta saved
```

```
. reg y x
```

| Source   | SS   | df | MS         | Number of obs =   |
|----------|------|----|------------|-------------------|
| Model    | 8.10 | 1  | 8.10       | 5                 |
| Residual | .70  | 3  | .233333333 | F( 1, 3) = 34.71  |
| Total    | 8.80 | 4  | 2.20       | Prob > F = 0.0098 |

R-squared = 0.9205  
Adj R-squared = 0.8939  
Root MSE = .48305

| y     | Coef. | Std. Err. | t     | P> t  | [95% Conf. Interval] |
|-------|-------|-----------|-------|-------|----------------------|
| x     | .9    | .1527525  | 5.892 | 0.010 | .4138733 1.386127    |
| _cons | 3.8   | .9416298  | 4.036 | 0.027 | .8033137 6.796686    |

```
. pred y_hat
```

```
. sum y_hat
```

| Variable | Obs | Mean | Std. Dev. | Min | Max |
|----------|-----|------|-----------|-----|-----|
| y_hat    | 5   | 9.2  | 1.423025  | 7.4 | 11  |

```
. gen error=y-y_hat
```

```
. list
```

```
1.      y      x      y_hat      error
2.      7      4      7.4      -.4
3.      9      5      8.3      -.7
4.      9      6      9.2      -.2
5.     10      7     10.1     -.1
6.     11      8     11.0      0
```

```
.
```