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The (p) -value for $(mothereduc)$ is very low (see Table 10.1), indicating a strong correlation between this instrument and the endogenous variable $(educ)$ even after controlling for other variables. The second stage in the two-stage procedure is to create the fitted values of $(educ)$ from the first stage (Equation [\ref{eq:firstStageEduc10}](#)) and plug them into the model of interest, Equation ...

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This PDF, from Principles of Econometrics, shows the set up and formulas with clear images (pp. 181-185). R To run ADF in R, use the `adf.test` function found in the `tseries` package.

ADF - Augmented Dickey Fuller Test - Statistics How To

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