

The following approach can be used to obtain the residual for a factor indicator y_4 and to regress a variable z on this residual.

MODEL:

f BY y1-y4;

y4res BY; ! define the residual as a factor, picking up the residual variance as the
! variance of this factor

y4 ON y4res@1; ! let the residual influence y_4 with the requisite unit slope

y4@0; ! fix the original residual variance to zero

y4res WITH f@0; ! the residual should be uncorrelated with the factor

z ON y4res;