

```
> summary(ARdj <- lm(dja[2:n] ~ dja[1:(n-1)]))
```

Call:

```
lm(formula = dja[2:n] ~ dja[1:(n - 1)])
```

Residuals:

| Min      | 1Q      | Median | 3Q     | Max     |
|----------|---------|--------|--------|---------|
| -144.002 | -18.552 | -1.020 | 19.018 | 226.864 |

Coefficients:

|                | Estimate | Std. Error | t value | Pr(> t )   |
|----------------|----------|------------|---------|------------|
| (Intercept)    | 7.05419  | 4.00385    | 1.762   | 0.0782 .   |
| dja[1:(n - 1)] | 0.99764  | 0.00121    | 824.298 | <2e-16 *** |

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Signif. codes: 0 '\*\*\*' 0.001 '\*\*' 0.01 '\*' 0.05 '.' 0.1 ' ' 1

Residual standard error: 32.13 on 1976 degrees of freedom

Multiple R-squared: 0.9971, Adjusted R-squared: 0.9971

F-statistic: 6.795e+05 on 1 and 1976 DF, p-value: < 2.2e-16