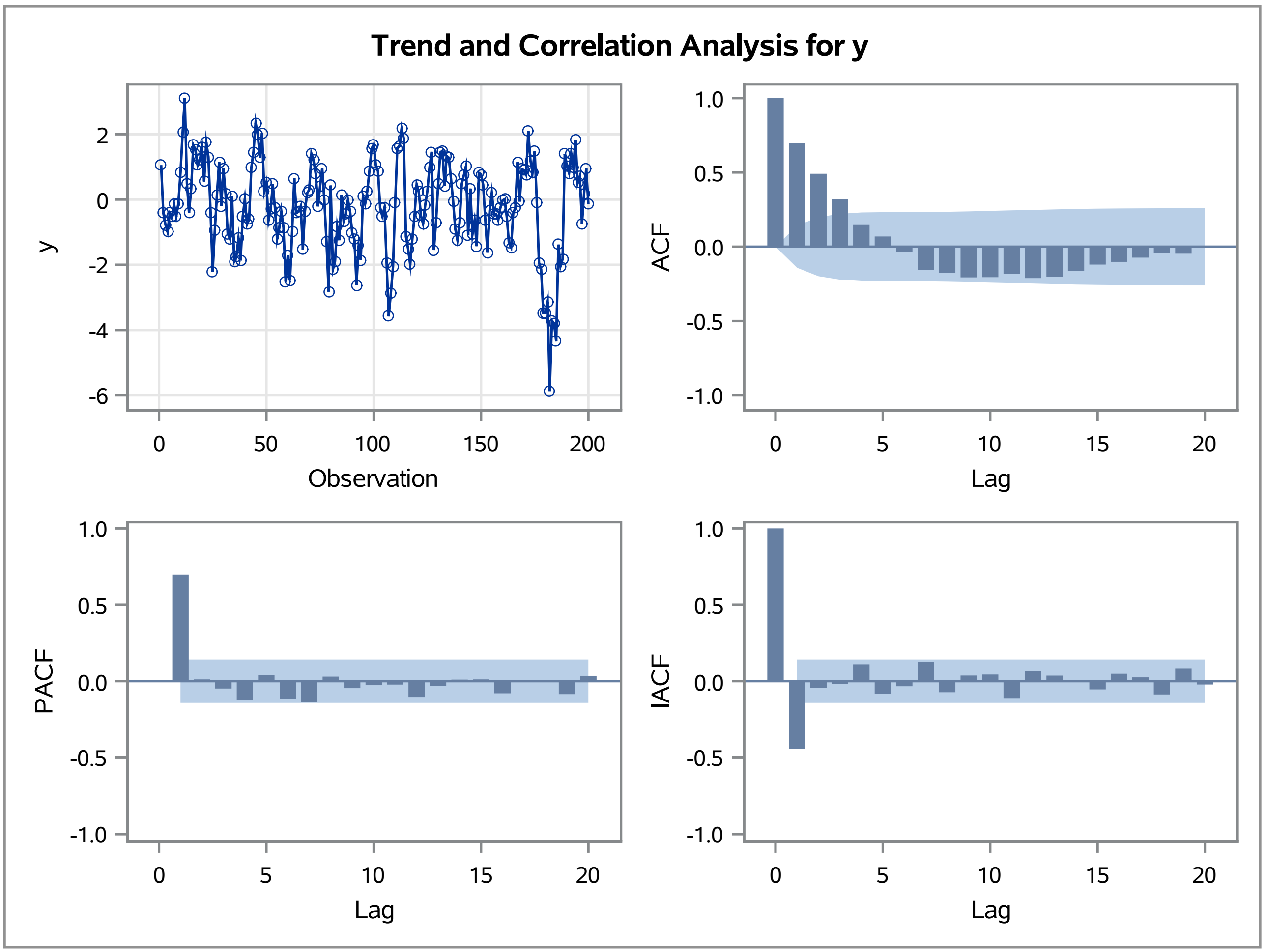
The ARIMA Procedure

Name of Variable = y	
Mean of Working Series	-0.21206
Standard Deviation	1.387572
Number of Observations	200

Autocorrelation Check for White Noise

To Lag	Chi-Square	DF	Pr > ChiSq	Autocorrelations					
6	174.62	6	<.0001	0.697	0.491	0.321	0.147	0.069	-0.039
12	221.00	12	<.0001	-0.155	-0.178	-0.206	-0.205	-0.183	-0.211
18	242.63	18	<.0001	-0.203	-0.162	-0.120	-0.101	-0.073	-0.045



Conditional Least Squares Estimation

Parameter	Estimate	Standard Error	t Value	Approx Pr > |t|	Lag
MU	-0.16471	0.23094	-0.71	0.4766	0
MA1,1	0.01442	0.10257	0.14	0.8884	1
AR1,1	0.70458	0.07273	9.69	<.0001	1

The ARIMA Procedure

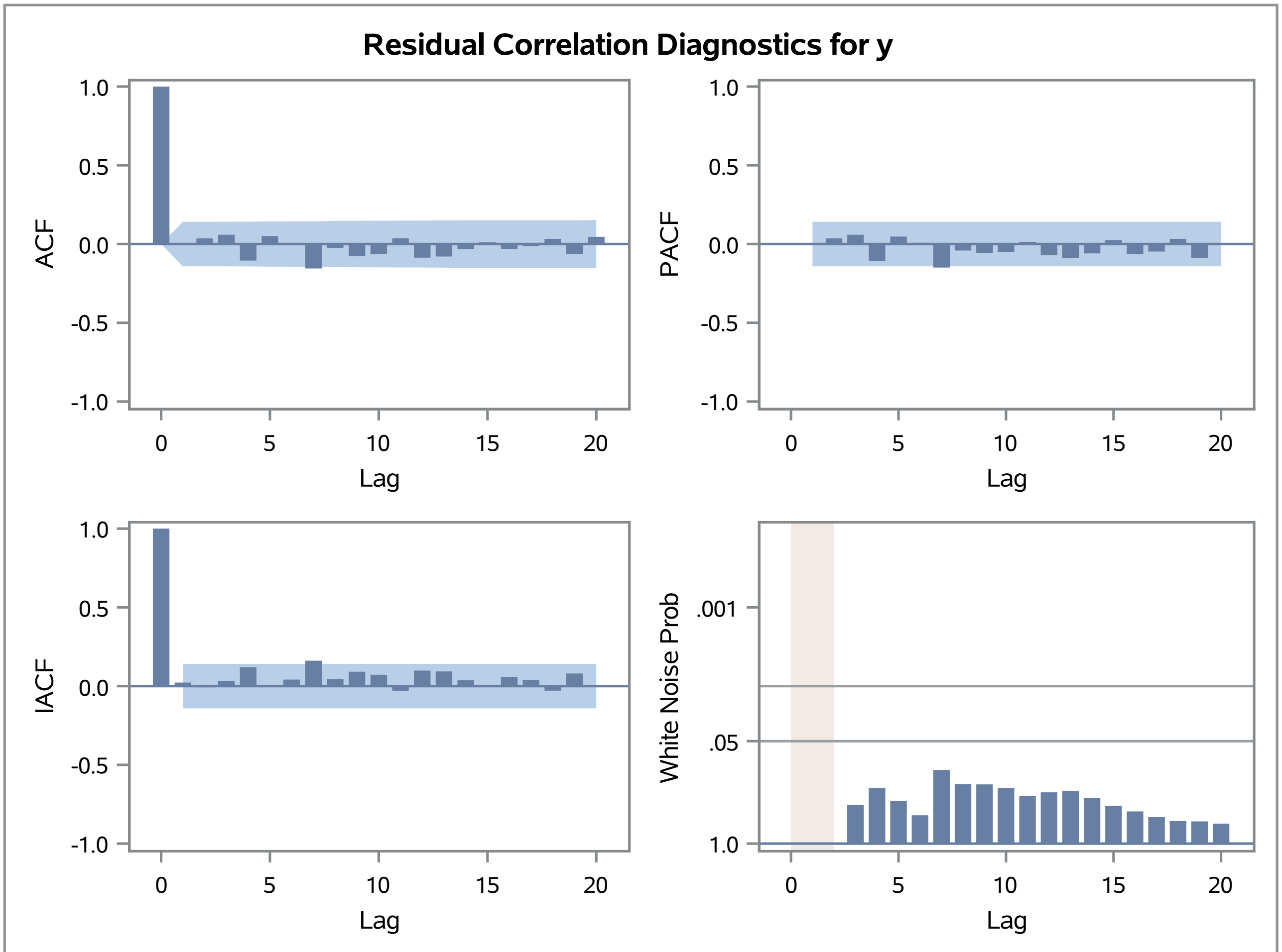
Constant Estimate	-0.04866
Variance Estimate	1.005693
Std Error Estimate	1.002843
AIC	571.6881
SBC	581.583
Number of Residuals	200

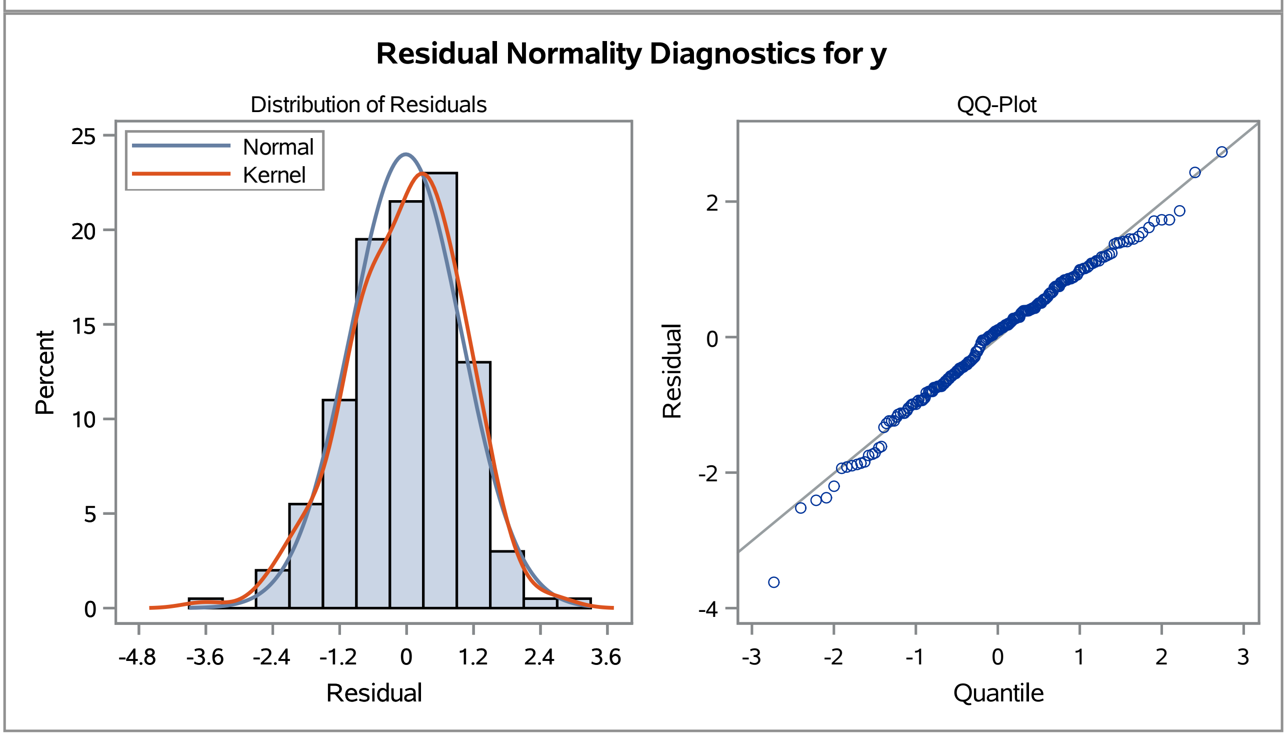
*** AIC and SBC do not include log determinant.**

Correlations of Parameter Estimates			
Parameter	**MU**	**MA1,1**	**AR1,1**
MU	1.000	0.020	0.038
MA1,1	0.020	1.000	0.719
AR1,1	0.038	0.719	1.000

Autocorrelation Check of Residuals									
To Lag	**Chi-Square**	**DF**	**Pr > ChiSq**	**Autocorrelations**					
6	3.79	4	0.4356	-0.001	0.036	0.059	-0.105	0.051	0.004
12	12.95	10	0.2264	-0.155	-0.025	-0.077	-0.064	0.037	-0.086
18	15.02	16	0.5231	-0.079	-0.031	0.012	-0.030	-0.013	0.034
24	20.45	22	0.5547	-0.063	0.046	-0.098	0.045	0.071	0.036
30	24.38	28	0.6614	0.071	0.002	0.012	-0.049	0.091	0.028
36	25.55	34	0.8512	-0.003	0.039	-0.051	-0.021	0.004	0.018

The ARIMA Procedure





Model for variable y	
Estimated Mean	-0.16471

The ARIMA Procedure

Autoregressive Factors	
Factor 1:	1 - 0.70458 B**(1)

Moving Average Factors	
Factor 1:	1 - 0.01442 B**(1)