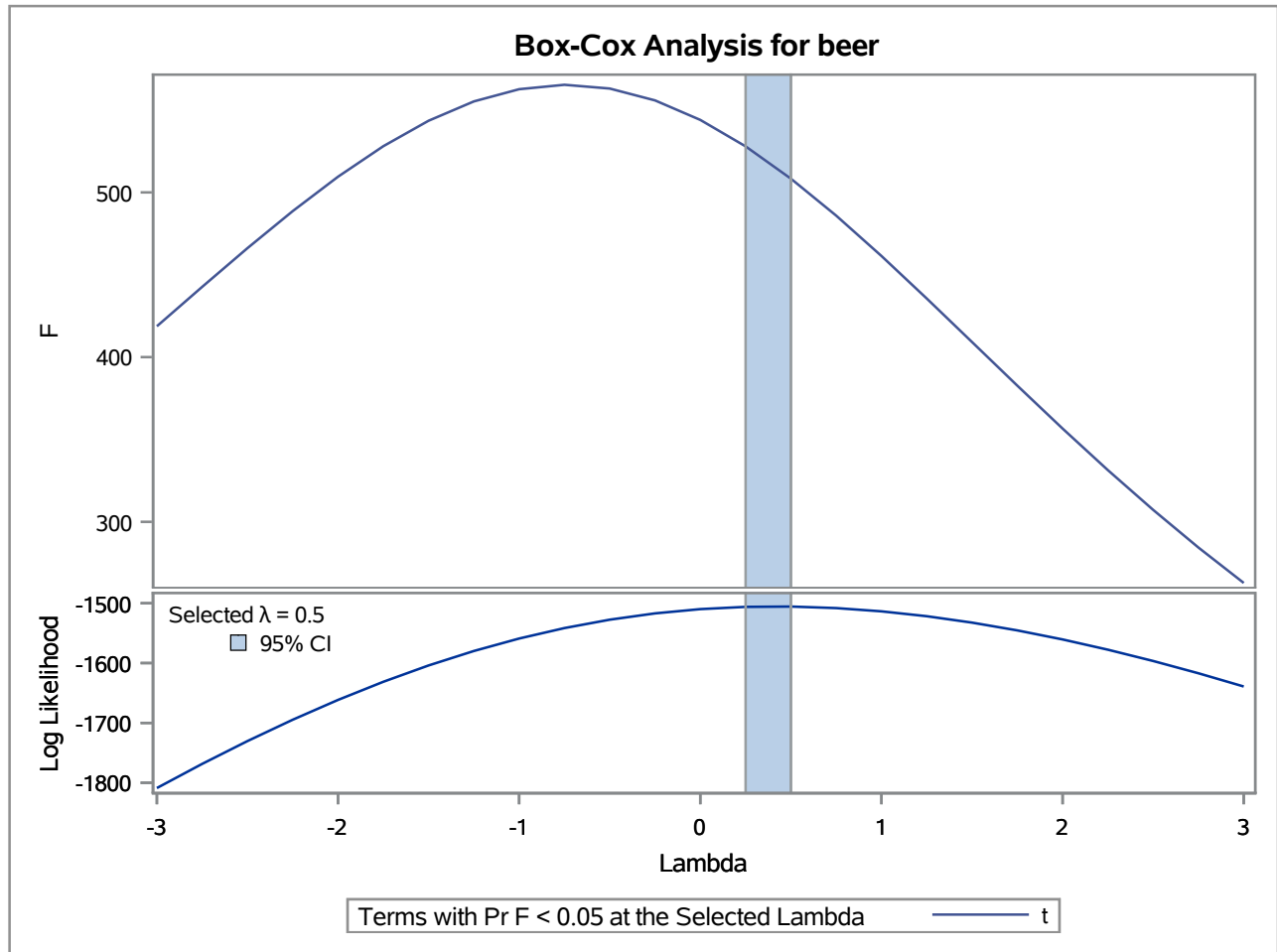


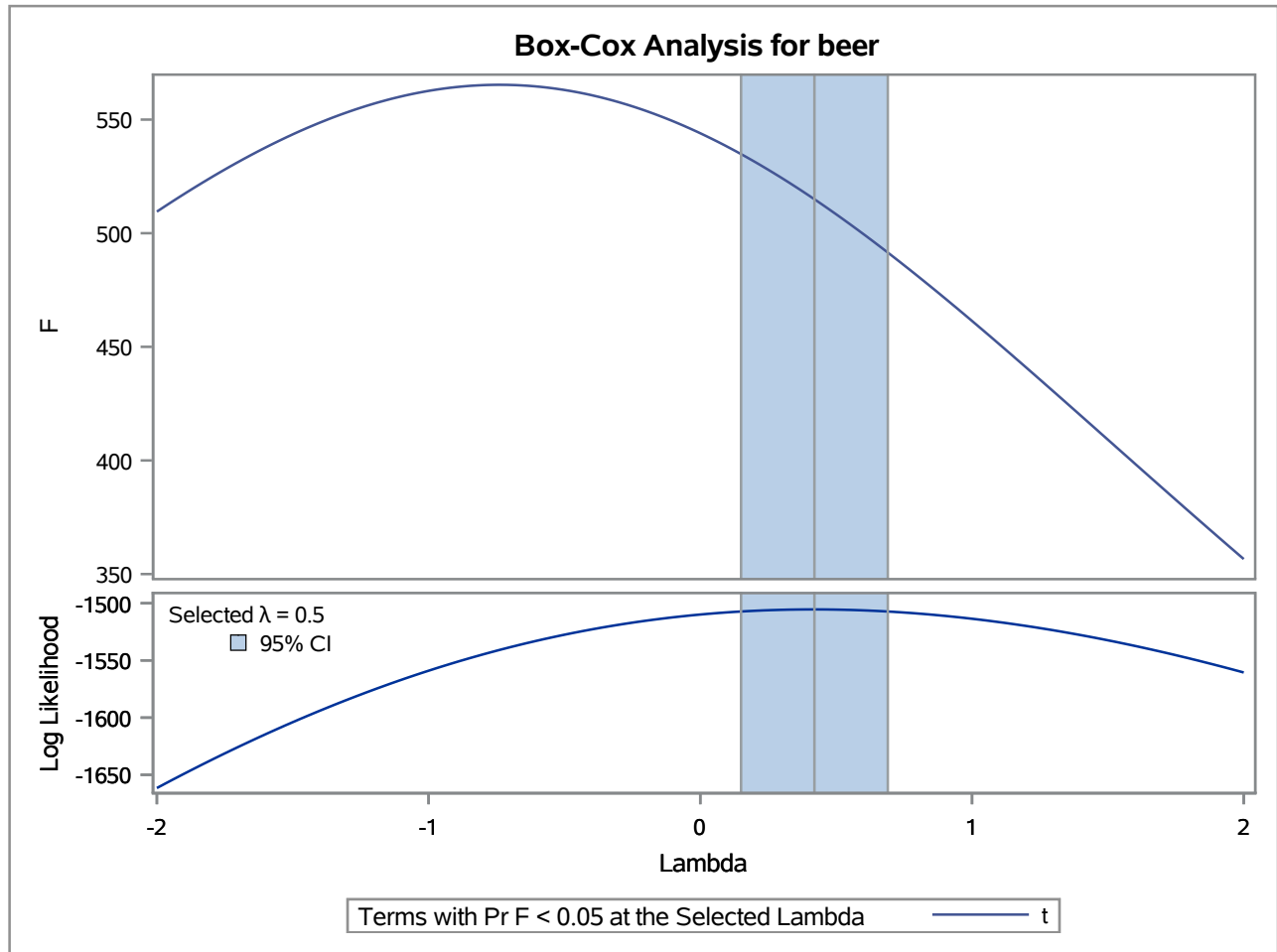
The MEANS Procedure

| Variable           | Minimum    | Maximum     | Median      |
|--------------------|------------|-------------|-------------|
| Month<br>beer<br>t | -1461.00   | 12996.00    | 5767.50     |
|                    | 64.8000000 | 217.8000000 | 139.1500000 |
|                    | 1.0000000  | 476.0000000 | 238.5000000 |

The TRANSREG Procedure

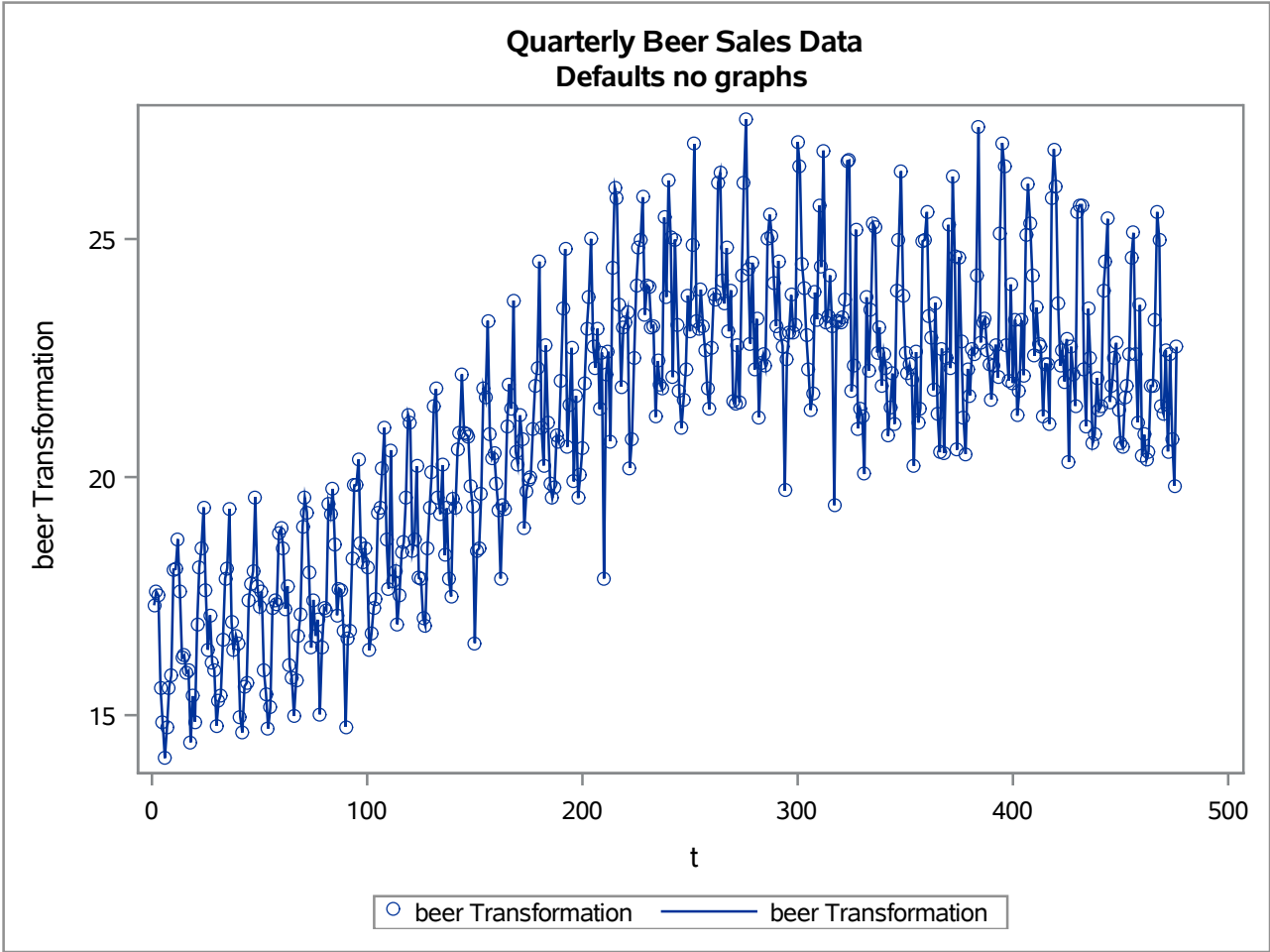


The TRANSREG Procedure



The TRANSREG Procedure

| Model Statement Specification Details |    |              |                 |                        |
|---------------------------------------|----|--------------|-----------------|------------------------|
| Type                                  | DF | Variable     | Description     | Value                  |
| Dep                                   | 1  | BoxCox(beer) | Lambda Used     | 0.5                    |
|                                       |    |              | Lambda          | 0.42                   |
|                                       |    |              | Log Likelihood  | -1505.4                |
|                                       |    |              | Conv. Lambda    | 0.5                    |
|                                       |    |              | Conv. Lambda LL | -1505.6                |
|                                       |    |              | CI Limit        | -1507.4                |
|                                       |    |              | Alpha           | 0.05                   |
|                                       |    |              | Options         | Convenient Lambda Used |
| Ind                                   | 1  | Identity(t)  | DF              | 1                      |



# Quarterly Beer Sales Data

## Defaults no graphs

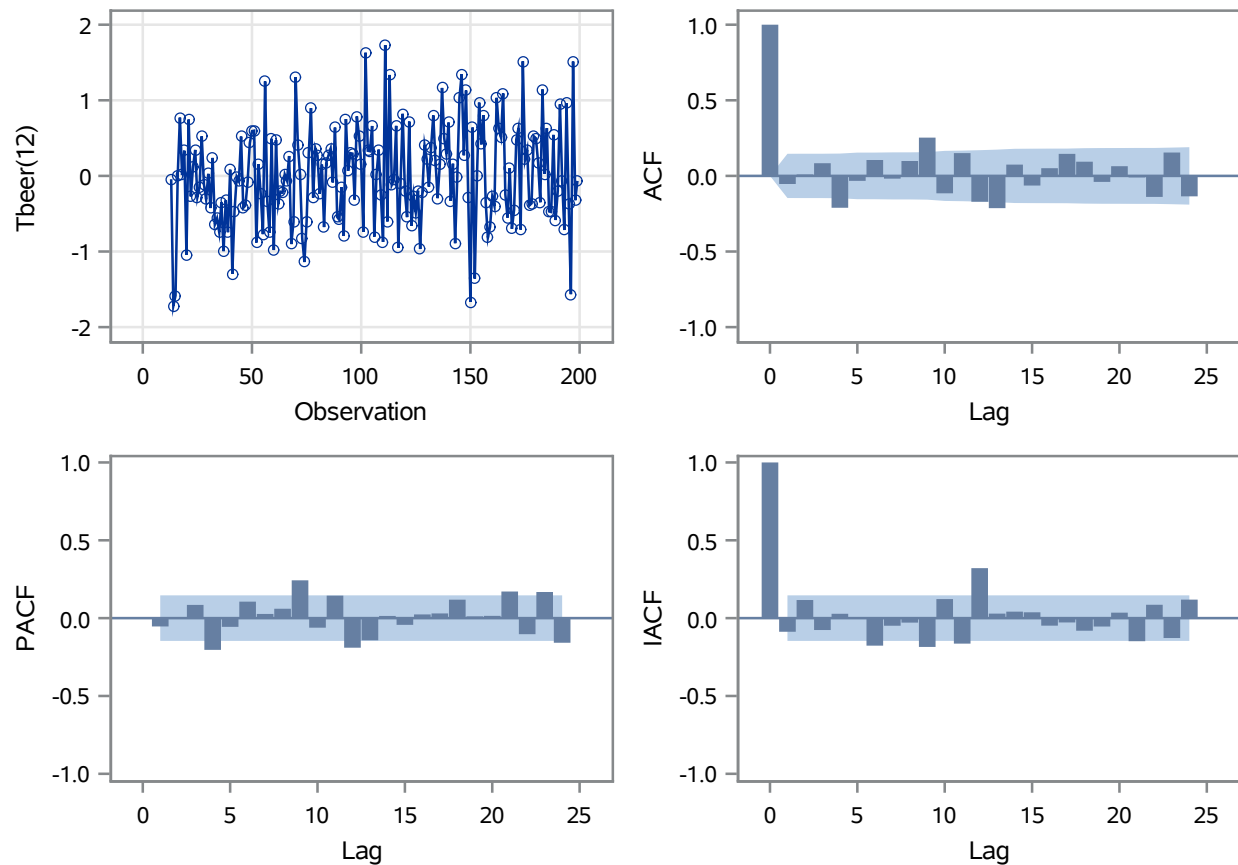
Friday, November 15, 2024 01:19:38 PM 7

### The ARIMA Procedure

| Name of Variable = Tbeer                  |          |
|---|----------|
| Period(s) of Differencing                 | 12       |
| Mean of Working Series                    | 0        |
| Standard Deviation                        | 0.663261 |
| Number of Observations                    | 187      |
| Observation(s) eliminated by differencing | 12       |

| Autocorrelation Check for White Noise |            |    |            |                  |       |        |        |        |        |
|---------------------------------------|------------|----|------------|------------------|-------|--------|--------|--------|--------|
| To Lag                                | Chi-Square | DF | Pr > ChiSq | Autocorrelations |       |        |        |        |        |
| 6                                     | 12.85      | 6  | 0.0454     | -0.054           | 0.009 | 0.084  | -0.211 | -0.033 | 0.105  |
| 12                                    | 40.64      | 12 | <.0001     | -0.018           | 0.098 | 0.253  | -0.115 | 0.151  | -0.171 |
| 18                                    | 58.65      | 18 | <.0001     | -0.213           | 0.075 | -0.064 | 0.051  | 0.146  | 0.094  |
| 24                                    | 73.13      | 24 | <.0001     | -0.040           | 0.064 | -0.010 | -0.139 | 0.155  | -0.135 |

### Trend and Correlation Analysis for Tbeer(12)



The ARIMA Procedure

| Maximum Likelihood Estimation |          |                |         |                |     |
|-------------------------------|----------|----------------|---------|----------------|-----|
| Parameter                     | Estimate | Standard Error | t Value | Approx Pr >  t | Lag |
| MA1,1                         | -0.24836 | 0.06554        | -3.79   | 0.0002         | 11  |
| MA1,2                         | 0.65755  | 0.06951        | 9.46    | <.0001         | 12  |
| AR1,1                         | 0.03972  | 0.07240        | 0.55    | 0.5833         | 1   |
| AR1,2                         | 0.03352  | 0.07372        | 0.45    | 0.6493         | 2   |
| AR1,3                         | 0.16671  | 0.07544        | 2.21    | 0.0271         | 3   |

|                     |          |
|---------------------|----------|
| Variance Estimate   | 0.340036 |
| Std Error Estimate  | 0.583126 |
| AIC                 | 343.4754 |
| SBC                 | 359.6309 |
| Number of Residuals | 187      |

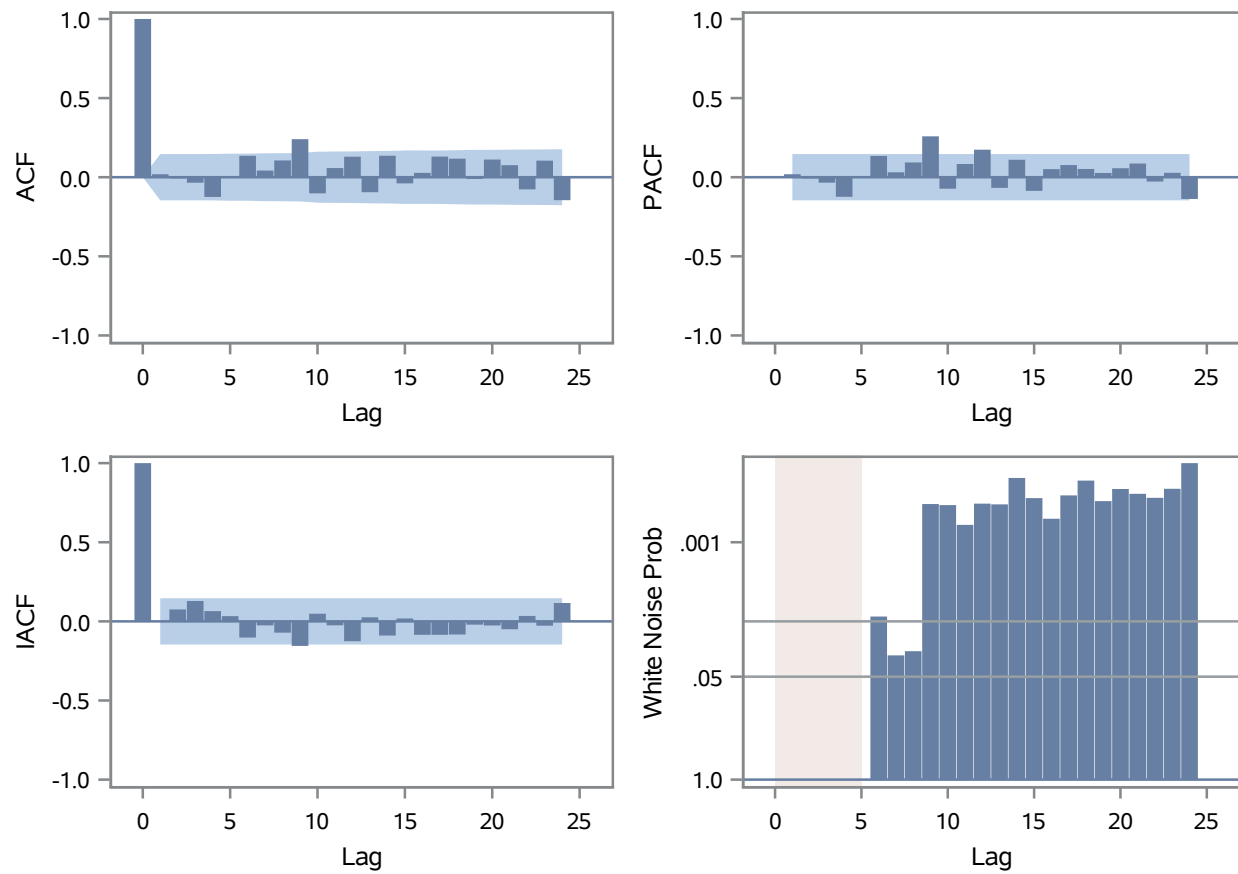
| Correlations of Parameter Estimates |        |        |        |        |        |
|-------------------------------------|--------|--------|--------|--------|--------|
| Parameter                           | MA1,1  | MA1,2  | AR1,1  | AR1,2  | AR1,3  |
| MA1,1                               | 1.000  | -0.067 | -0.127 | 0.242  | 0.125  |
| MA1,2                               | -0.067 | 1.000  | 0.129  | -0.053 | 0.257  |
| AR1,1                               | -0.127 | 0.129  | 1.000  | -0.083 | -0.021 |
| AR1,2                               | 0.242  | -0.053 | -0.083 | 1.000  | -0.035 |
| AR1,3                               | 0.125  | 0.257  | -0.021 | -0.035 | 1.000  |

| Autocorrelation Check of Residuals |            |    |            |                  |        |        |        |       |        |
|------------------------------------|------------|----|------------|------------------|--------|--------|--------|-------|--------|
| To Lag                             | Chi-Square | DF | Pr > ChiSq | Autocorrelations |        |        |        |       |        |
| 6                                  | 6.89       | 1  | 0.0087     | 0.019            | -0.008 | -0.035 | -0.125 | 0.002 | 0.135  |
| 12                                 | 27.06      | 7  | 0.0003     | 0.042            | 0.106  | 0.240  | -0.102 | 0.058 | 0.130  |
| 18                                 | 39.50      | 13 | 0.0002     | -0.095           | 0.136  | -0.039 | 0.027  | 0.130 | 0.117  |
| 24                                 | 51.57      | 19 | <.0001     | -0.011           | 0.112  | 0.076  | -0.077 | 0.105 | -0.145 |
| 30                                 | 68.30      | 25 | <.0001     | 0.047            | 0.232  | 0.107  | 0.014  | 0.025 | -0.087 |
| 36                                 | 86.44      | 31 | <.0001     | -0.006           | 0.160  | -0.002 | 0.158  | 0.081 | -0.146 |

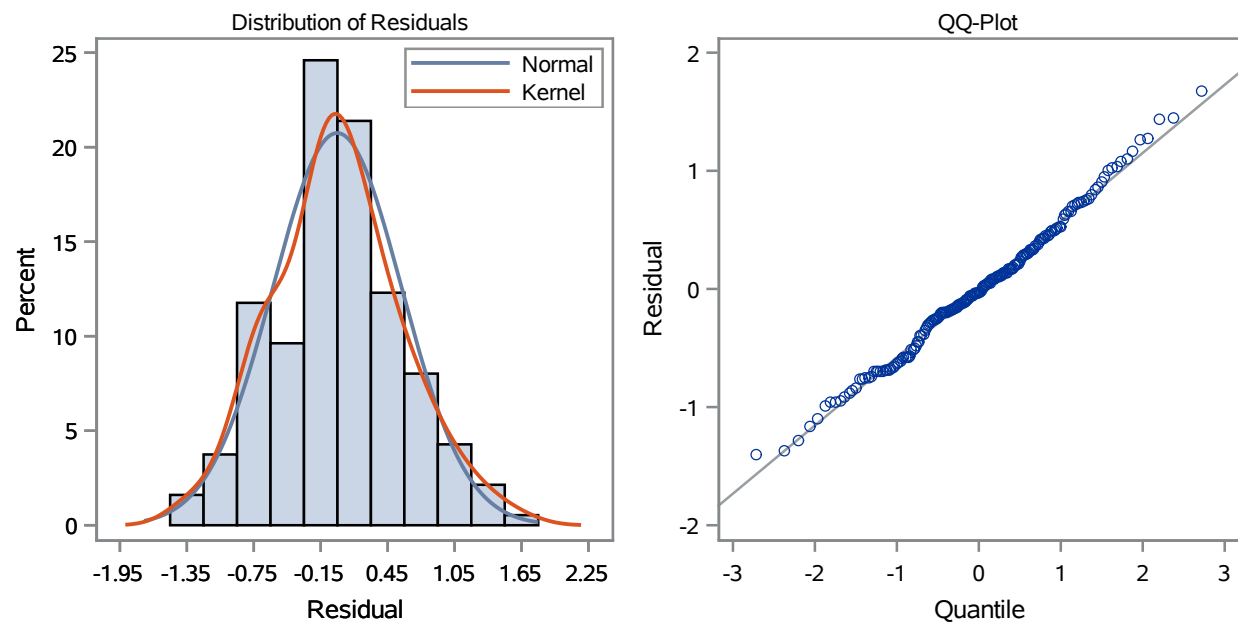


The ARIMA Procedure

Residual Correlation Diagnostics for Tbeer(12)



Residual Normality Diagnostics for Tbeer(12)



The ARIMA Procedure

| Model for variable Tbeer                         |          |
|--|----------|
| Data have been centered by subtracting the value | 0.321709 |
| Period(s) of Differencing                        | 12       |

No mean term in this model.

| Autoregressive Factors |   |
|------------------------|---|
| Factor 1:              | $1 - 0.03972 B^{**}(1) - 0.03352 B^{**}(2) - 0.16671 B^{**}(3)$ |

| Moving Average Factors |   |
|------------------------|---|
| Factor 1:              | $1 + 0.24836 B^{**}(11) - 0.65755 B^{**}(12)$ |

