Air Travel Data example

The TRANSREG Procedure

The TRANSREG Procedure

Box-Cox Analysis for z
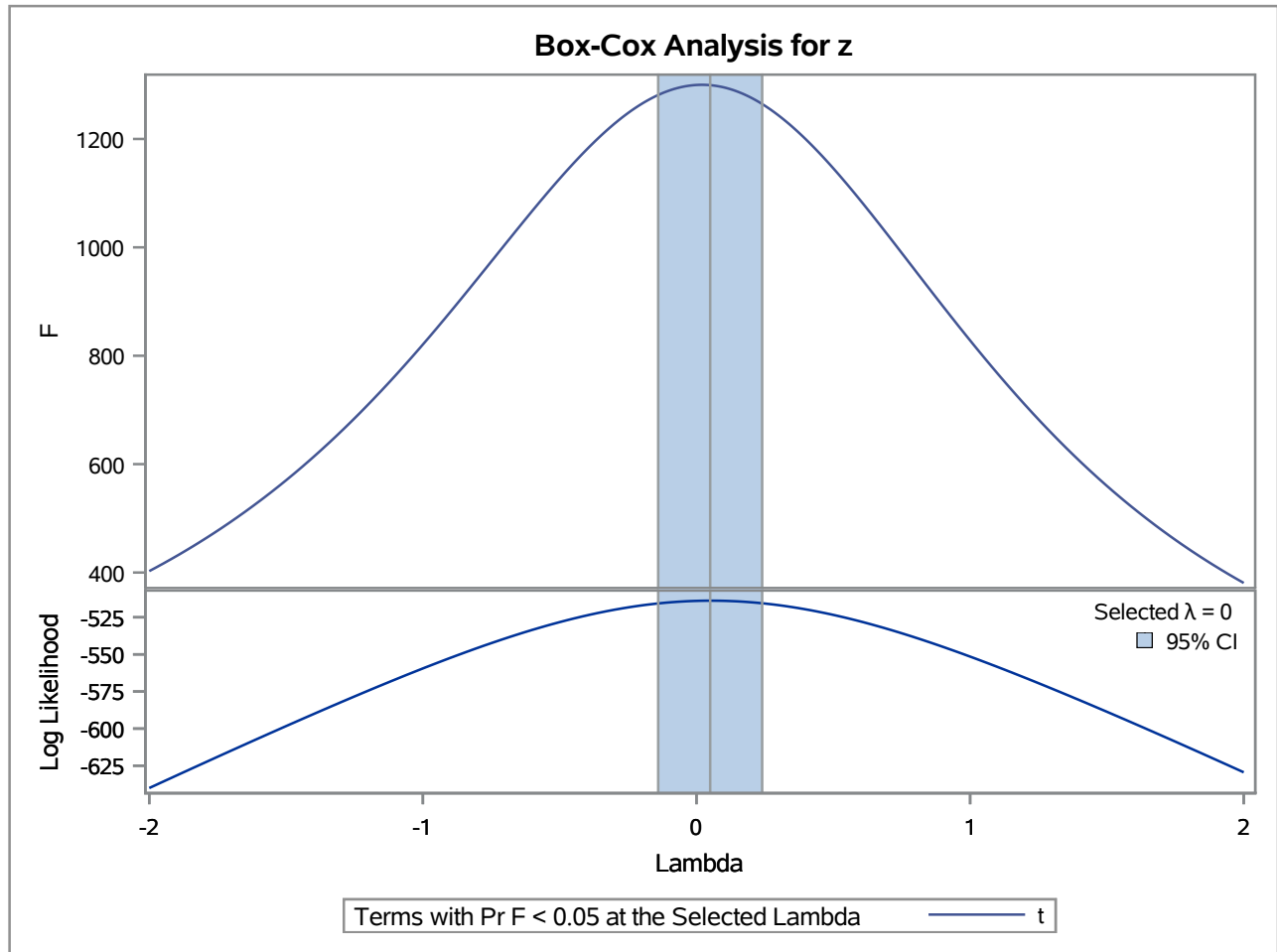
The TRANSREG Procedure

Model Statement Specification Details				
Type	**DF**	**Variable**	**Description**	**Value**
Dep	1	BoxCox(z)	Lambda Used	0
			Lambda	0.05
			Log Likelihood	-513.8
			Conv. Lambda	0
			Conv. Lambda LL	-514.0
			CI Limit	-515.7
			Alpha	0.05
			Options	Convenient Lambda Used
Ind	1	Identity(t)	DF	1

Air Travel Data example
Defaults no graphs
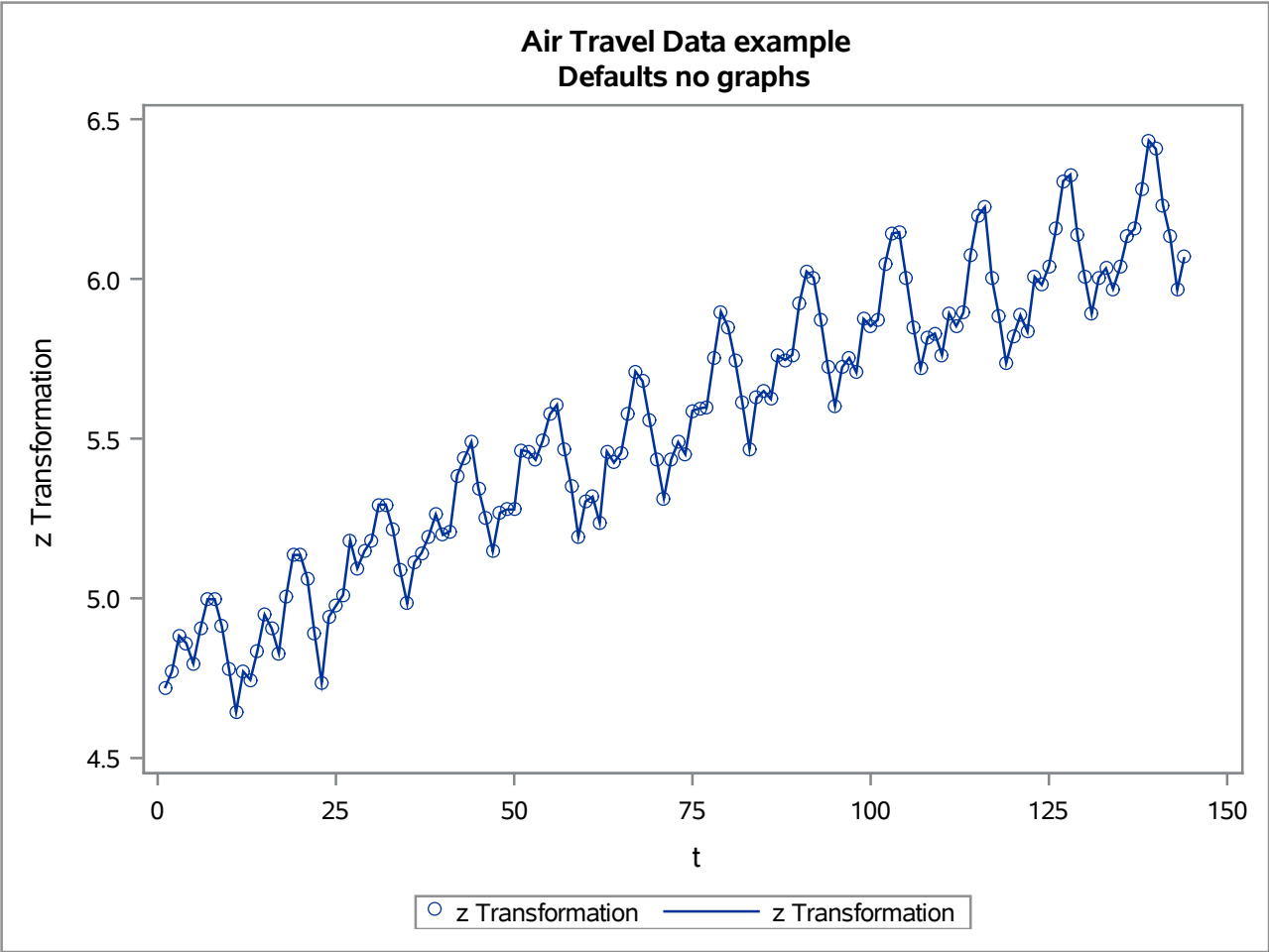
The ARIMA Procedure

Name of Variable = lz	
Period(s) of Differencing	1,12
Mean of Working Series	0.000291
Standard Deviation	0.045673
Number of Observations	131
Observation(s) eliminated by differencing	13

Autocorrelation Check for White Noise									
To Lag	Chi-Square	DF	Pr > ChiSq	Autocorrelations					
6	23.27	6	0.0007	-0.341	0.105	-0.202	0.021	0.056	0.031
12	51.47	12	<.0001	-0.056	-0.001	0.176	-0.076	0.064	-0.387
18	62.44	18	<.0001	0.152	-0.058	0.150	-0.139	0.070	0.016
24	74.27	24	<.0001	-0.011	-0.117	0.039	-0.091	0.223	-0.018

Trend and Correlation Analysis for lz(1 12)
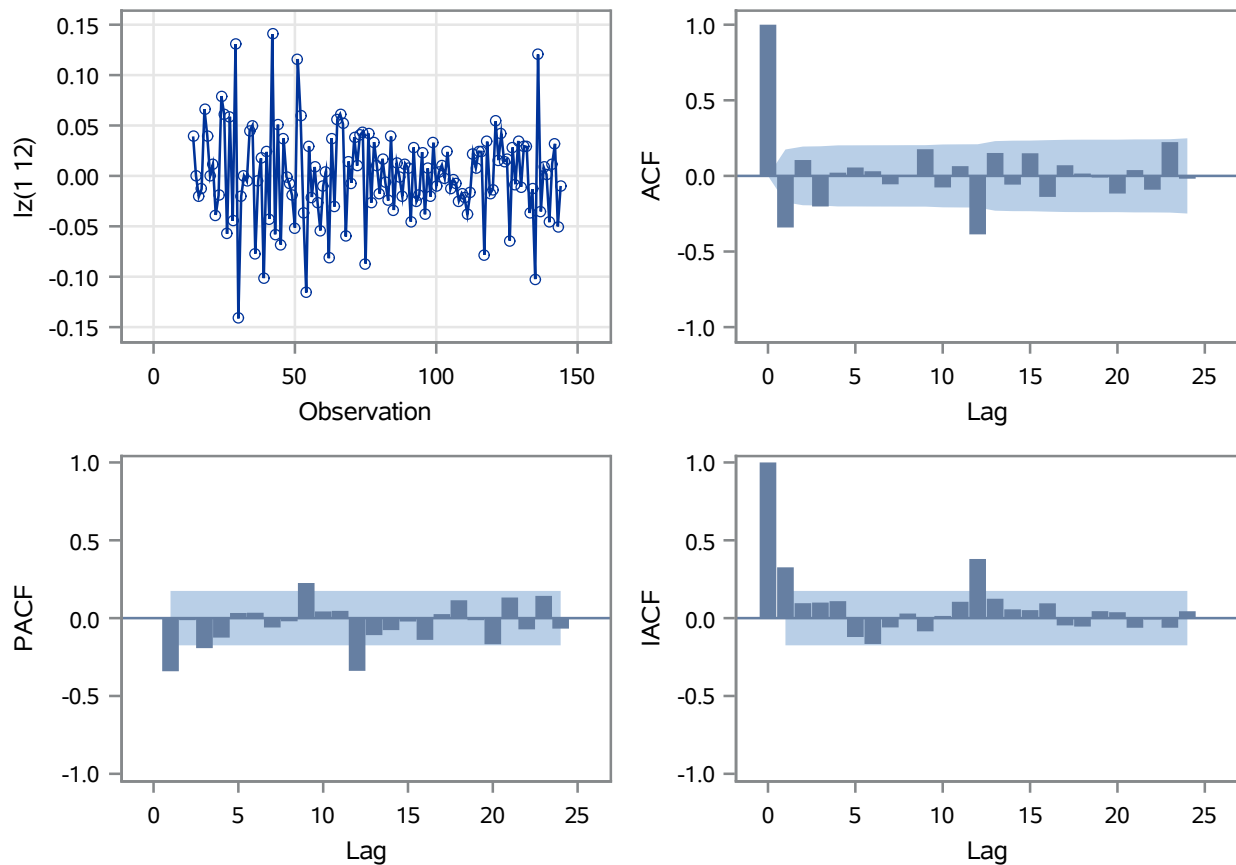
The ARIMA Procedure

Maximum Likelihood Estimation					
Parameter	Estimate	Standard Error	t Value	Approx Pr > |t|	Lag
MA1,1	0.40194	0.07988	5.03	<.0001	1
MA2,1	0.55686	0.08403	6.63	<.0001	12

Variance Estimate	0.001369
Std Error Estimate	0.037
AIC	-485.393
SBC	-479.643
Number of Residuals	131

Correlations of Parameter Estimates		
Parameter	MA1,1	MA2,1
MA1,1	1.000	-0.040
MA2,1	-0.040	1.000

Autocorrelation Check of Residuals									
To Lag	Chi-Square	DF	Pr > ChiSq	Autocorrelations					
6	5.28	4	0.2593	0.018	0.026	-0.126	-0.112	0.066	0.068
12	8.57	10	0.5731	-0.057	-0.026	0.115	-0.063	0.009	-0.044
18	12.78	16	0.6887	0.011	0.033	0.055	-0.148	0.041	0.005
24	23.86	22	0.3546	-0.103	-0.099	-0.029	-0.029	0.217	0.011

The ARIMA Procedure

Residual Correlation Diagnostics for lz(1 12)
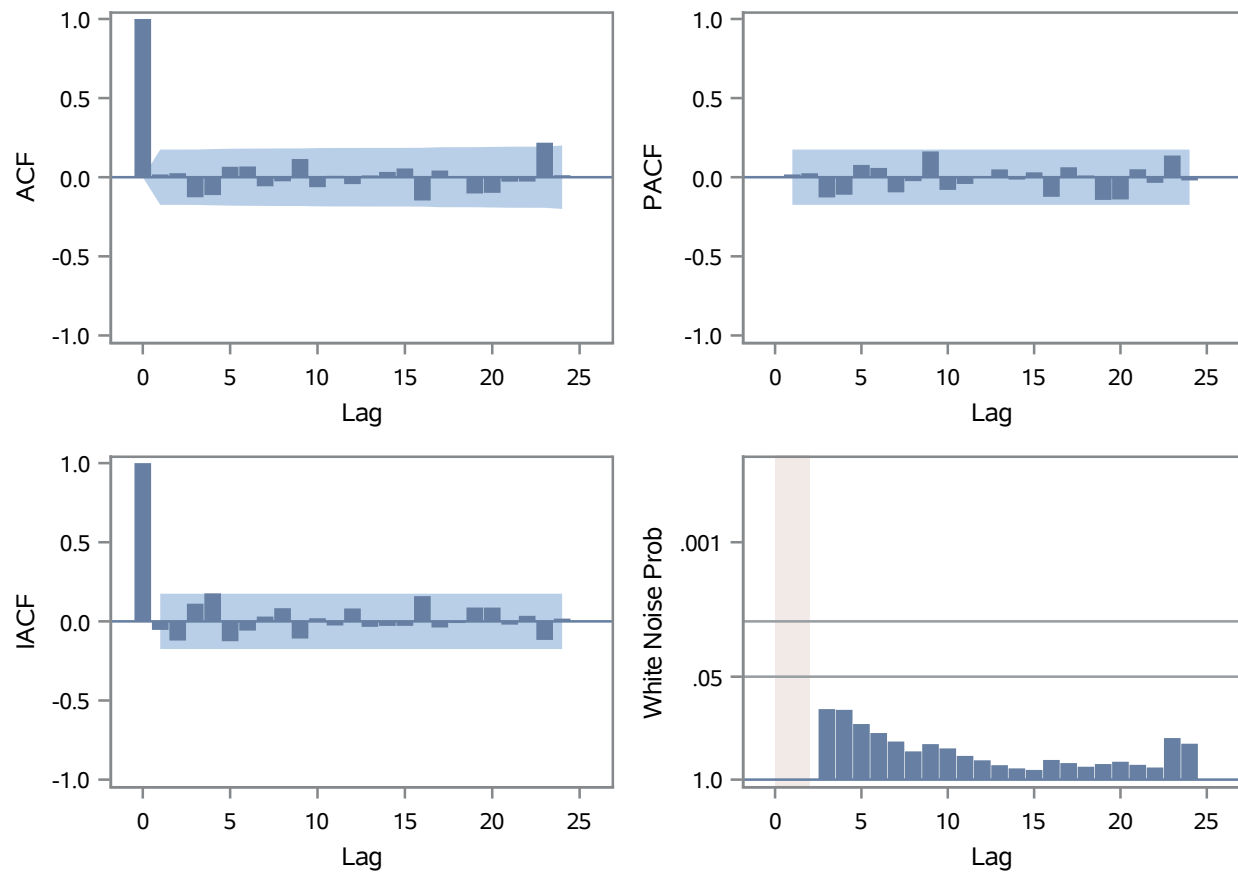
Residual Normality Diagnostics for lz(1 12)
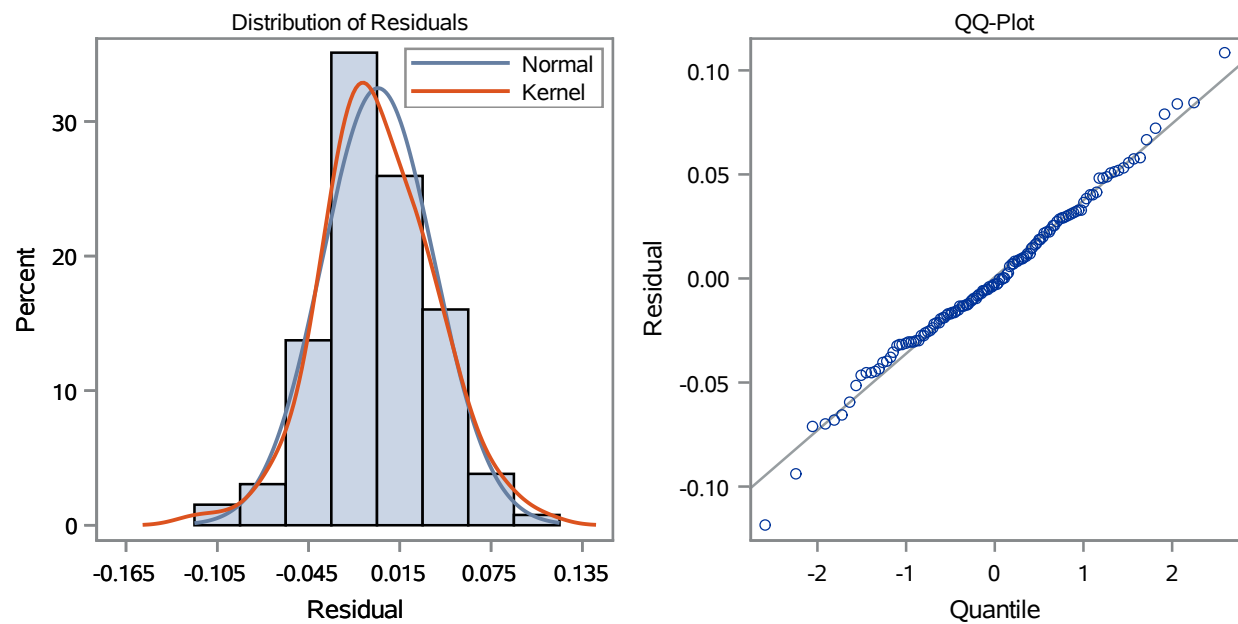
Model for variable lz	
Period(s) of Differencing	1,12

The ARIMA Procedure

No mean term in this model.

Moving Average Factors	
Factor 1:	1 - 0.40194 B**(1)
Factor 2:	1 - 0.55686 B**(12)

Air Travel Data example
Defaults no graphs