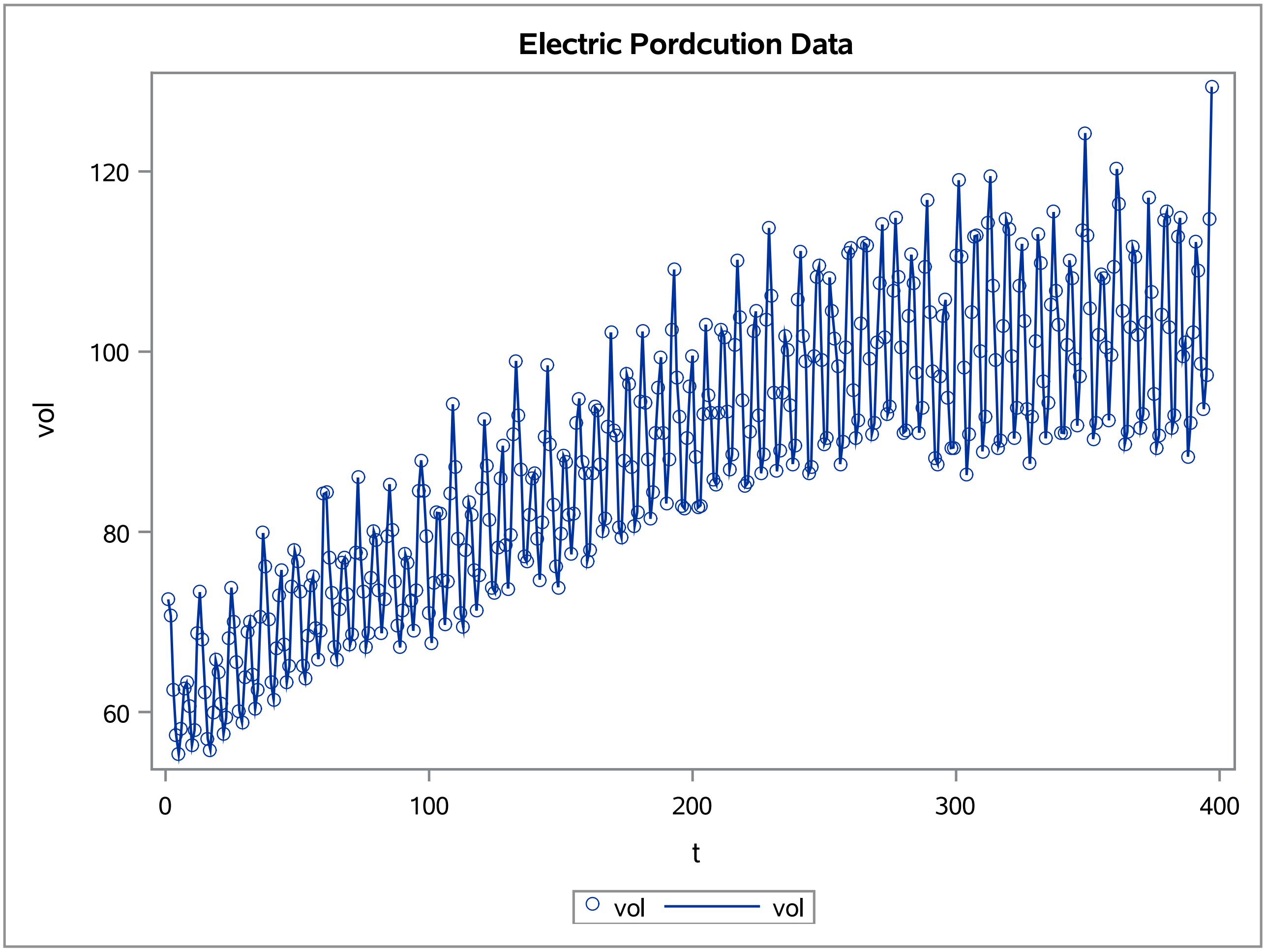
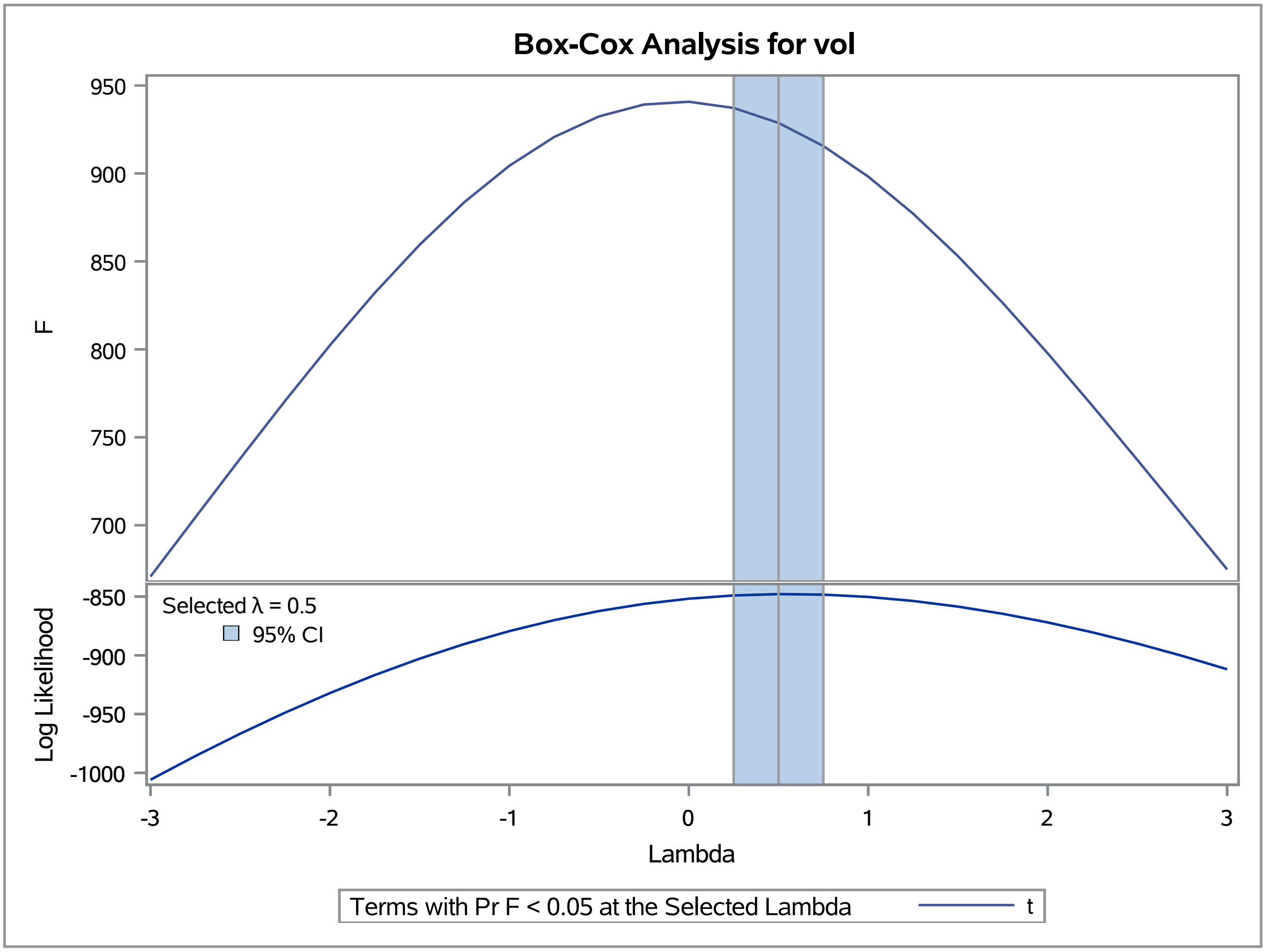

Electric Pordcution Data
vol
120
100
80
60
0
100
200
300
400
t
vol
vol

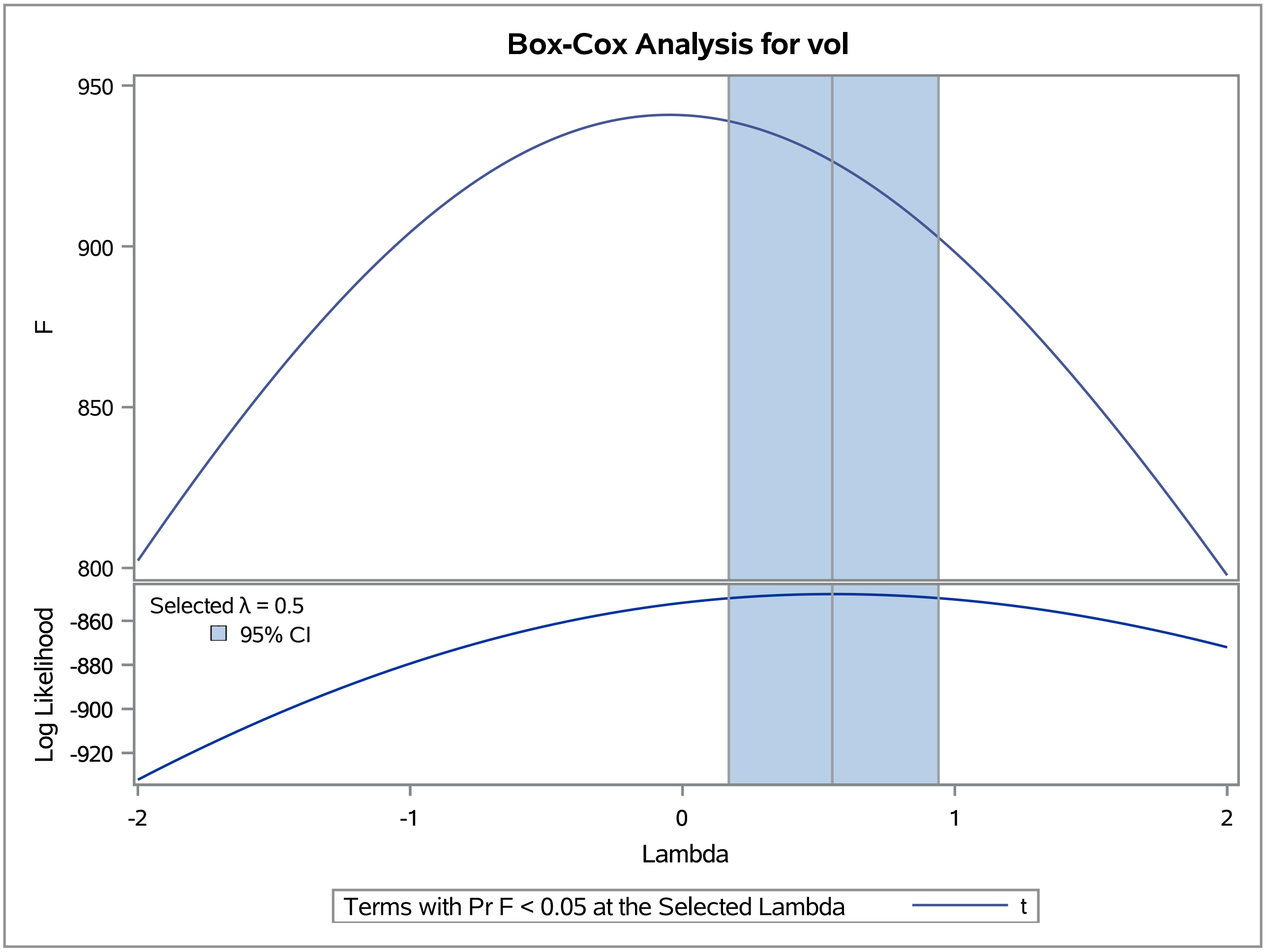
Electric Pordcution Data
Defaults no graphs

The TRANSREG Procedure



Electric Pordcution Data
Defaults no graphs

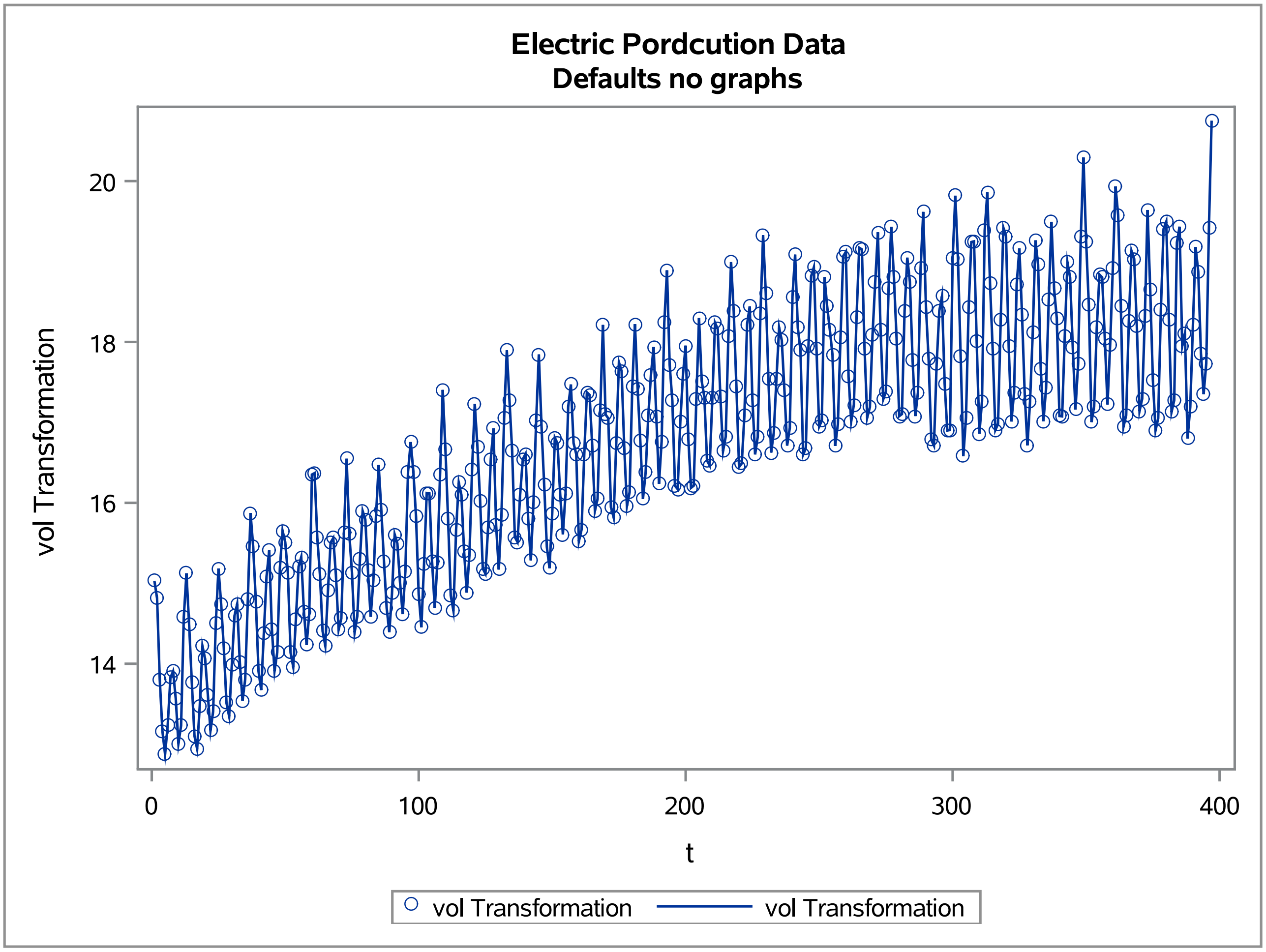
The TRANSREG Procedure



Electric Pordcution Data
Defaults no graphs

The TRANSREG Procedure

Model Statement Specification Details				
Type	**DF**	**Variable**	**Description**	**Value**
Dep	1	BoxCox(vol)	Lambda Used	0.5
			Lambda	0.55
			Log Likelihood	-847.9
			Conv. Lambda	0.5
			Conv. Lambda LL	-847.9
			CI Limit	-849.8
			Alpha	0.05
			Options	Convenient Lambda Used
Ind	1	Identity(t)	DF	1

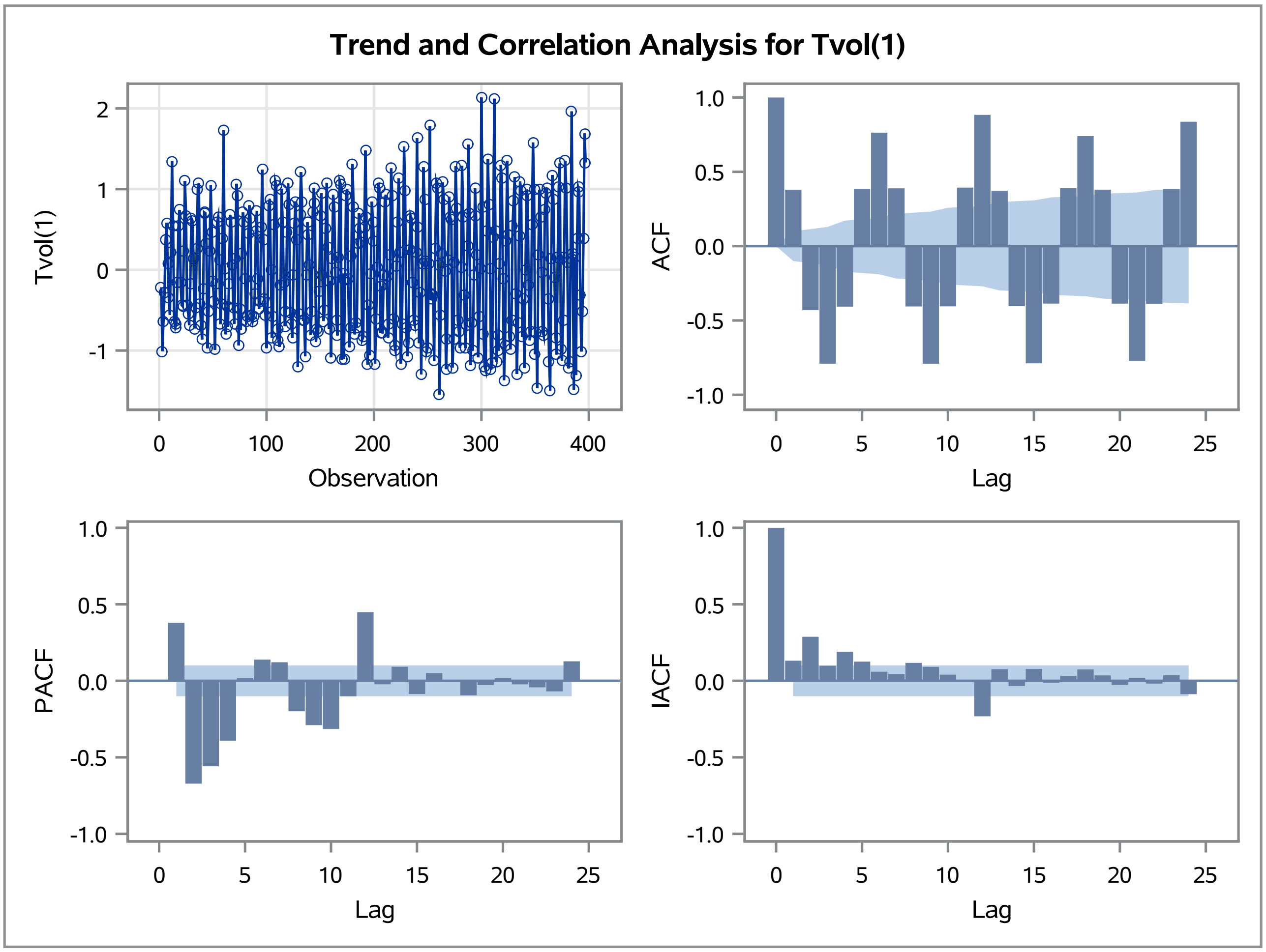

Electric Pordcution Data
Defaults no graphs
vol Transformation
20
18
16
14
0
100
200
300
400
t
vol Transformation
vol Transformation

Electric Pordcution Data
Defaults no graphs

The ARIMA Procedure

Name of Variable = Tvol	
Period(s) of Differencing	1
Mean of Working Series	0.014448
Standard Deviation	0.803113
Number of Observations	396
Observation(s) eliminated by differencing	1

Autocorrelation Check for White Noise									
To Lag	**Chi-Square**	**DF**	**Pr > ChiSq**	**Autocorrelations**					
6	744.73	6	<.0001	0.380	-0.431	-0.791	-0.407	0.386	0.764
12	1578.45	12	<.0001	0.389	-0.406	-0.791	-0.405	0.394	0.883
18	2313.26	18	<.0001	0.372	-0.404	-0.788	-0.387	0.390	0.740
24	3110.16	24	<.0001	0.380	-0.387	-0.773	-0.388	0.385	0.837

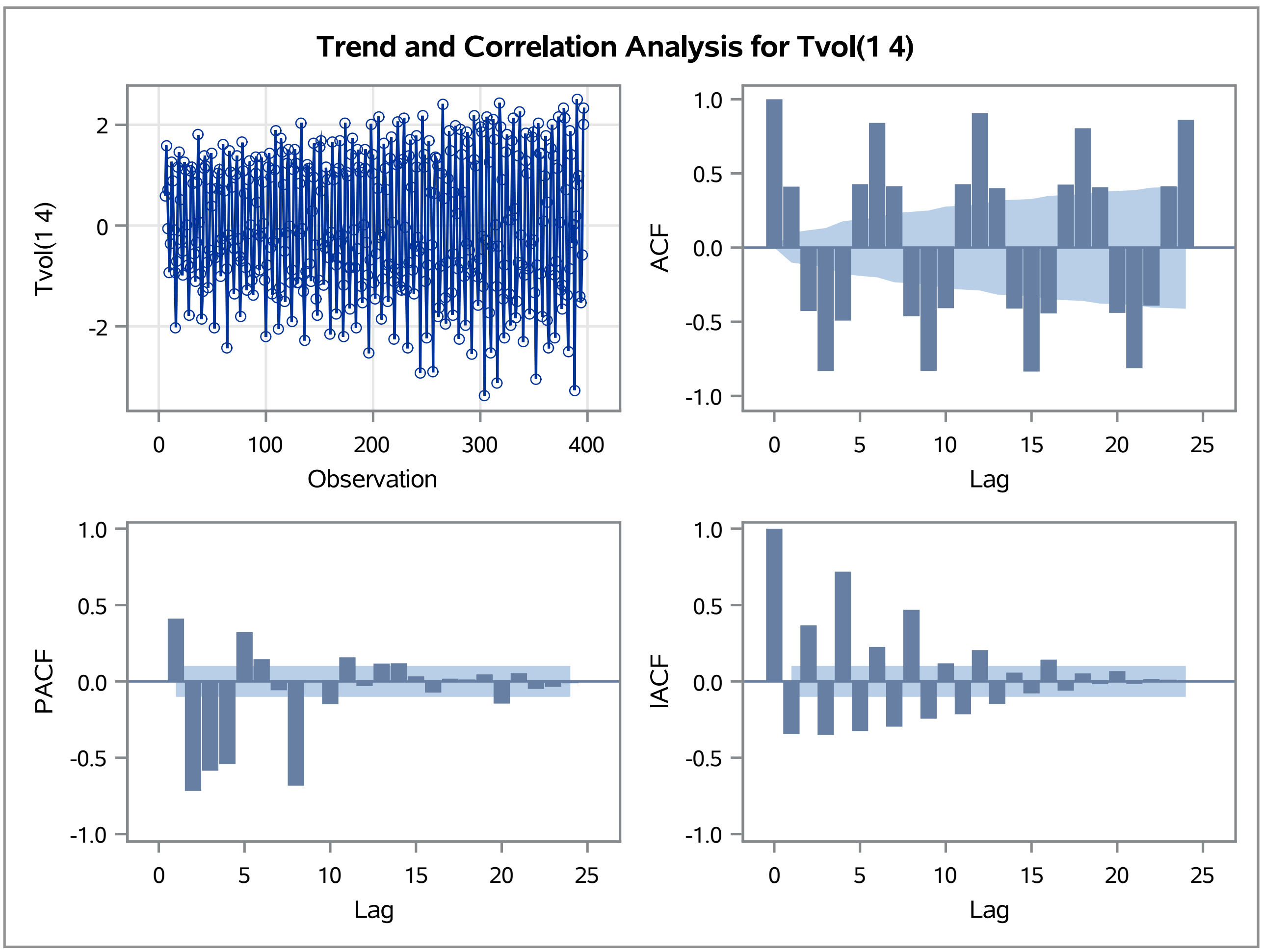


Electric Pordcution Data
Defaults no graphs

The ARIMA Procedure

Name of Variable = Tvol	
Period(s) of Differencing	1,4
Mean of Working Series	0.012871
Standard Deviation	1.347825
Number of Observations	392
Observation(s) eliminated by differencing	5

Autocorrelation Check for White Noise									
To Lag	**Chi-Square**	**DF**	**Pr > ChiSq**	**Autocorrelations**					
6	866.38	6	<.0001	0.411	-0.428	-0.832	-0.492	0.428	0.841
12	1776.32	12	<.0001	0.414	-0.463	-0.832	-0.409	0.428	0.907
18	2619.63	18	<.0001	0.400	-0.411	-0.836	-0.444	0.425	0.805
24	3490.16	24	<.0001	0.407	-0.440	-0.813	-0.391	0.413	0.861



Electric Pordcution Data
Defaults no graphs

The ARIMA Procedure

Maximum Likelihood Estimation					
Parameter	Estimate	Standard Error	t Value	Approx Pr > |t|	Lag
MA1,1	1.57789	0.03997	39.48	<.0001	2
MA1,2	-0.62380	0.03999	-15.60	<.0001	4

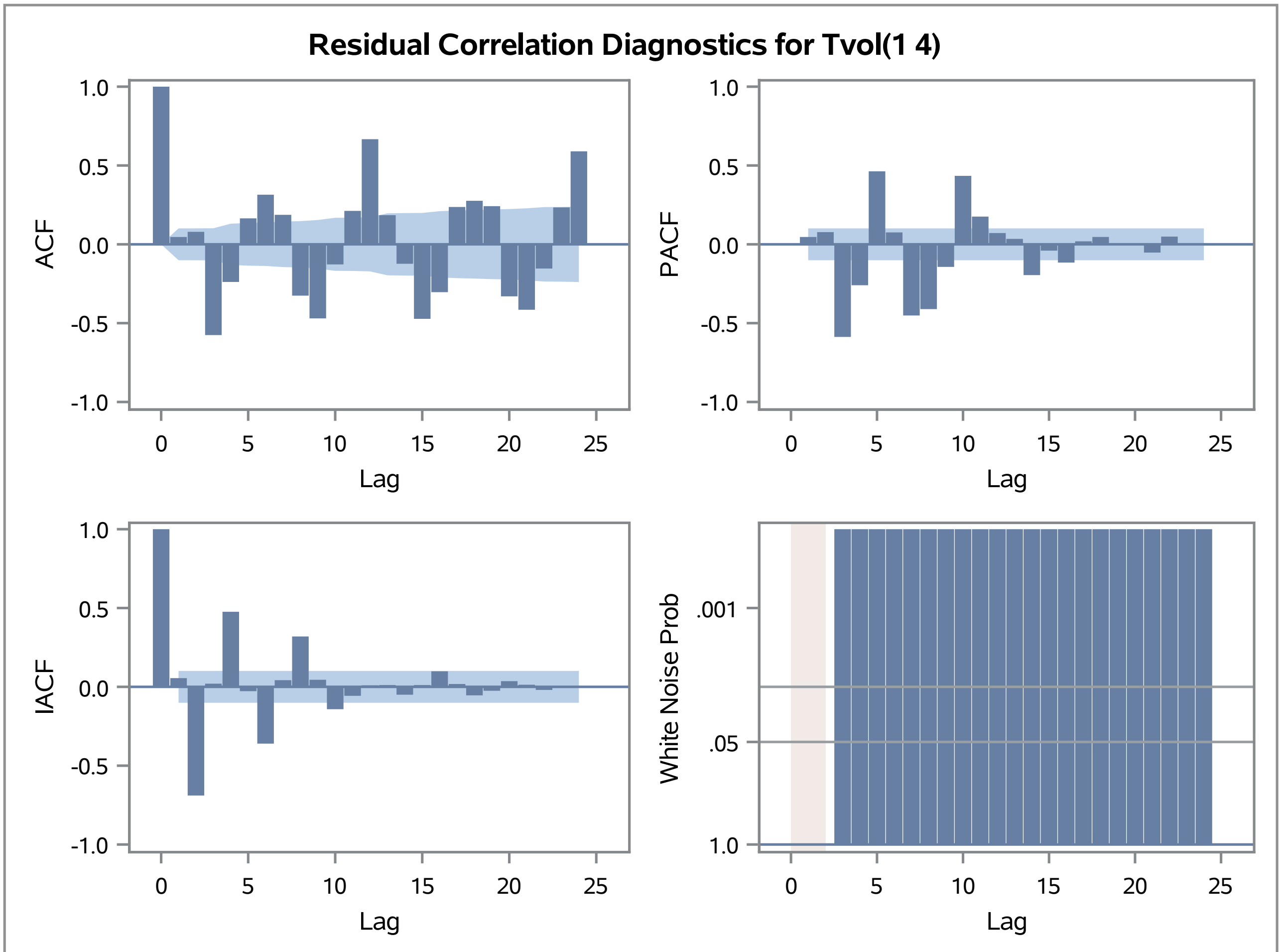
Variance Estimate	0.581343
Std Error Estimate	0.762458
AIC	909.5616
SBC	917.5041
Number of Residuals	392

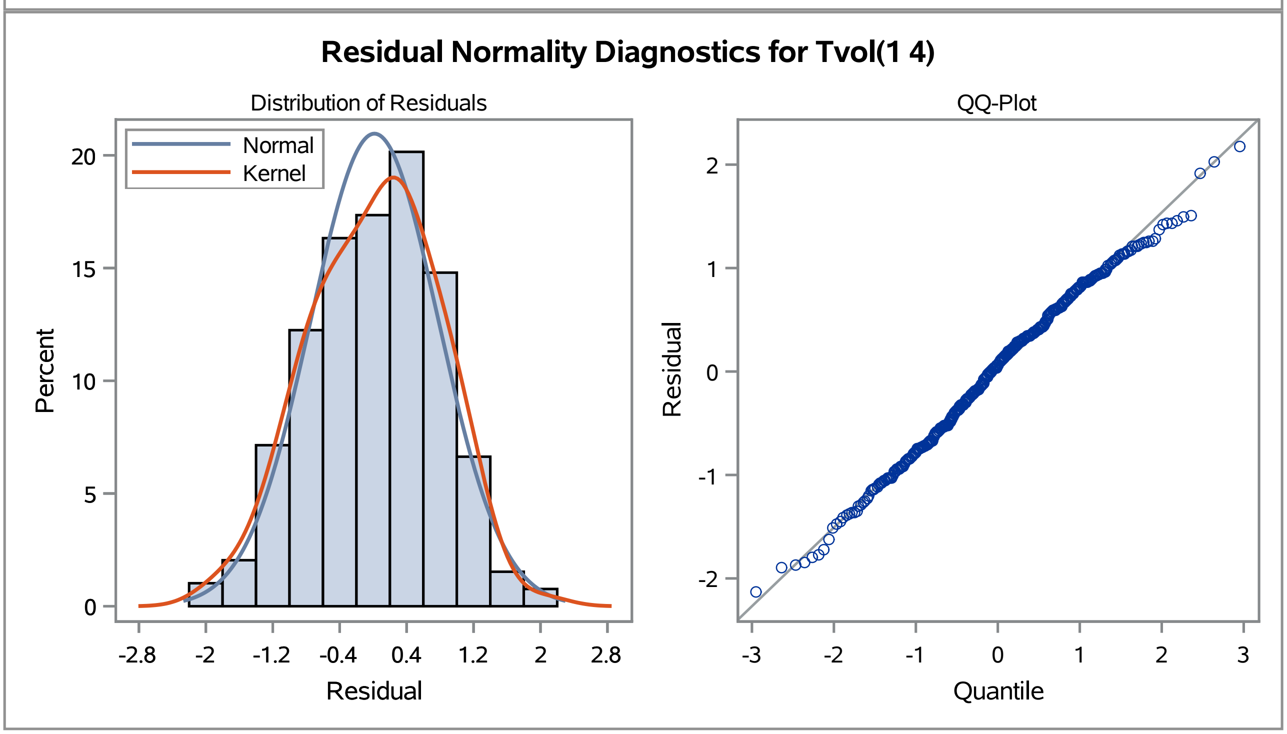
Correlations of Parameter Estimates		
Parameter	MA1,1	MA1,2
MA1,1	1.000	-0.972
MA1,2	-0.972	1.000

Autocorrelation Check of Residuals									
To Lag	Chi-Square	DF	Pr > ChiSq	Autocorrelations					
6	207.84	4	<.0001	0.047	0.079	-0.575	-0.238	0.165	0.315
12	558.76	10	<.0001	0.187	-0.326	-0.470	-0.127	0.212	0.666
18	762.63	16	<.0001	0.185	-0.123	-0.472	-0.303	0.237	0.276
24	1082.37	22	<.0001	0.242	-0.330	-0.415	-0.154	0.234	0.590
30	1284.49	28	<.0001	0.209	-0.165	-0.426	-0.313	0.252	0.250
36	1605.26	34	<.0001	0.260	-0.331	-0.387	-0.141	0.217	0.591
42	1794.49	40	<.0001	0.203	-0.155	-0.393	-0.316	0.242	0.231
48	2126.68	46	<.0001	0.221	-0.324	-0.402	-0.118	0.193	0.614

Electric Pordcution Data
Defaults no graphs

The ARIMA Procedure





Model for variable Tvol	
Period(s) of Differencing	1,4

Electric Pordcution Data
Defaults no graphs

The ARIMA Procedure

No mean term in this model.

Moving Average Factors	
Factor 1:	1 - 1.57789 B**(2) + 0.6238 B**(4)

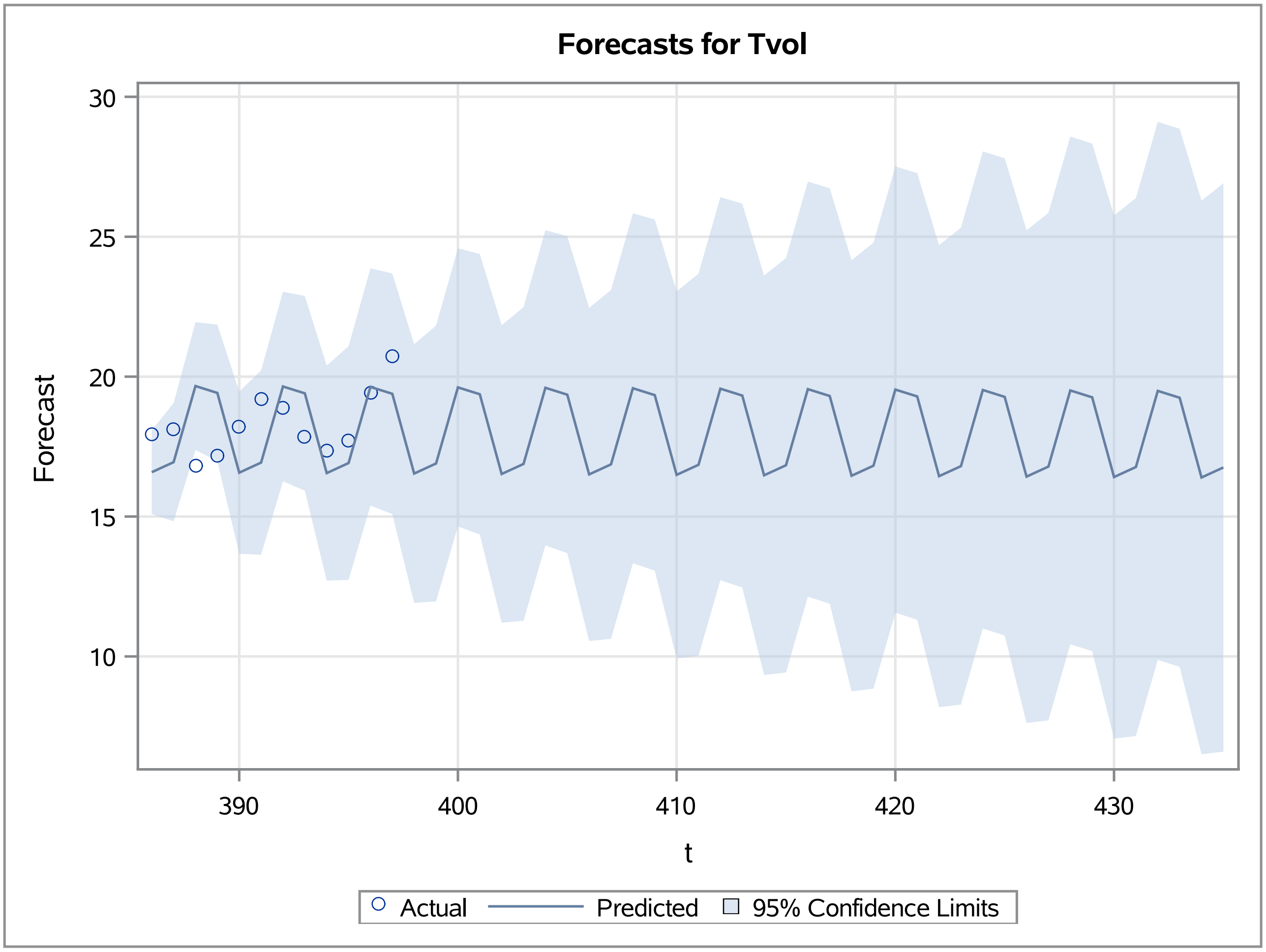
Forecasts for variable Tvol						
Obs	**Forecast**	**Std Error**	**95% Confidence Limits**		**Actual**	**Residual**
386	16.5839	0.7625	15.0895	18.0783	17.9489	1.3651
387	16.9429	1.0783	14.8295	19.0563	18.1037	1.1608
388	19.6638	1.1648	17.3808	21.9468	16.7993	-2.8645
389	19.4179	1.2454	16.9770	21.8588	17.1917	-2.2262
390	16.5681	1.4788	13.6697	19.4666	18.2142	1.6460
391	16.9271	1.6801	13.6341	20.2201	19.1805	2.2534
392	19.6481	1.7284	16.2605	23.0357	18.8740	-0.7740
393	19.4022	1.7754	15.9225	22.8818	17.8611	-1.5411
394	16.5524	1.9608	12.7092	20.3956	17.3508	0.7984
395	16.9114	2.1302	12.7362	21.0866	17.7318	0.8204
396	19.6323	2.1622	15.3944	23.8702	19.4216	-0.2107
397	19.3864	2.1938	15.0867	23.6861	20.7512	1.3648
398	16.5366	2.3590	11.9130	21.1603	.	.
399	16.8956	2.5135	11.9693	21.8220	.	.
400	19.6166	2.5358	14.6465	24.5866	.	.
401	19.3707	2.5579	14.3573	24.3841	.	.
402	16.5209	2.7124	11.2046	21.8372	.	.
403	16.8799	2.8586	11.2771	22.4827	.	.
404	19.6008	2.8744	13.9671	25.2345	.	.
405	19.3550	2.8901	13.6905	25.0194	.	.
406	16.5052	3.0383	10.5502	22.4601	.	.
407	16.8642	3.1796	10.6322	23.0962	.	.
408	19.5851	3.1907	13.3314	25.8388	.	.
409	19.3392	3.2018	13.0639	25.6146	.	.
410	16.4894	3.3462	9.9310	23.0478	.	.
411	16.8484	3.4846	10.0187	23.6782	.	.
412	19.5694	3.4922	12.7247	26.4140	.	.
413	19.3235	3.4999	12.4639	26.1831	.	.
414	16.4737	3.6420	9.3355	23.6118	.	.
415	16.8327	3.7788	9.4265	24.2389	.	.

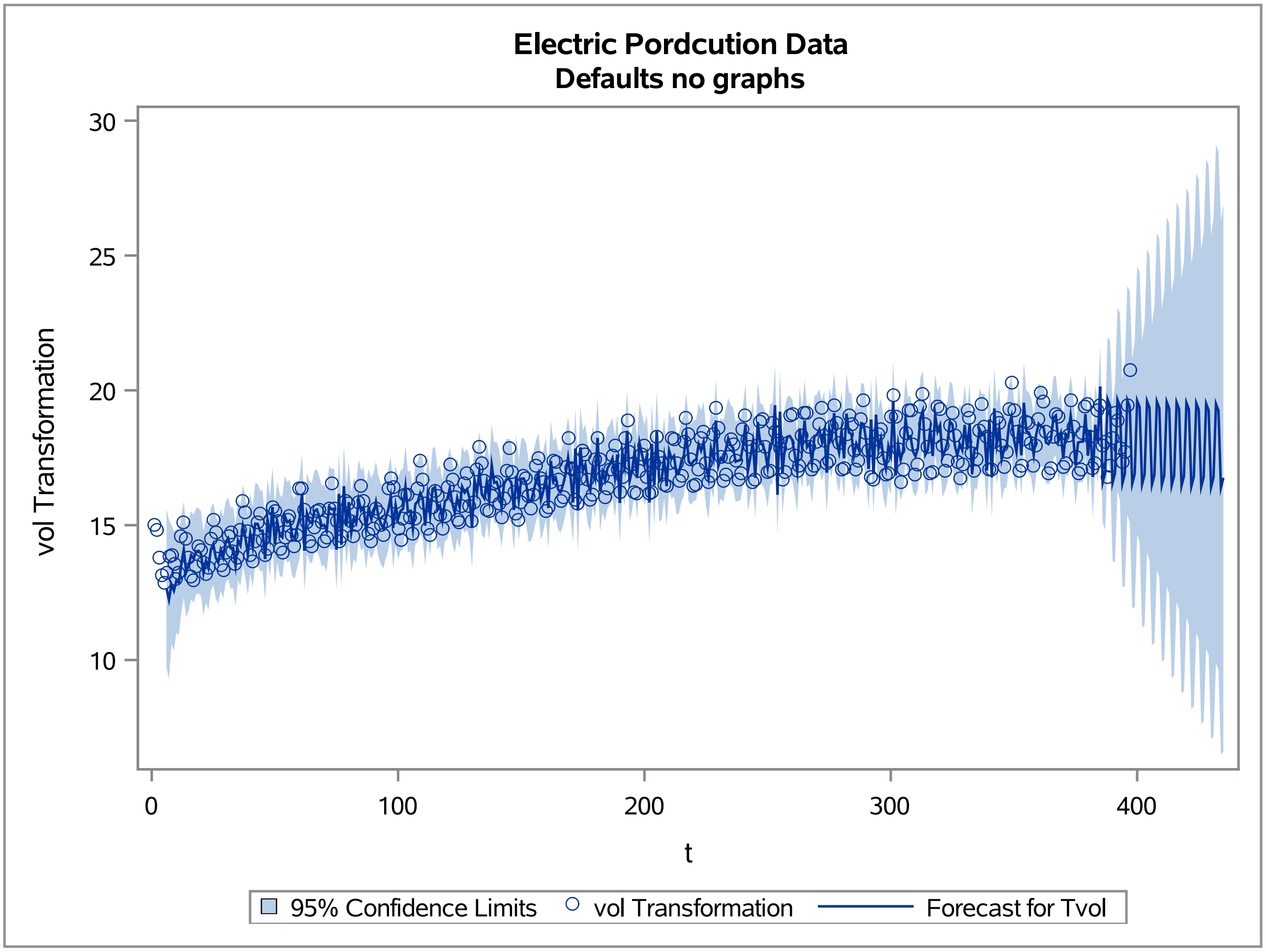
Electric Pordcution Data
Defaults no graphs

The ARIMA Procedure

Forecasts for variable Tvol						
Obs	**Forecast**	**Std Error**	**95% Confidence Limits**		**Actual**	**Residual**
416	19.5536	3.7838	12.1375	26.9698	.	.
417	19.3077	3.7889	11.8817	26.7338	.	.
418	16.4579	3.9297	8.7560	24.1599	.	.
419	16.8169	4.0656	8.8485	24.7853	.	.
420	19.5379	4.0688	11.5633	27.5125	.	.
421	19.2920	4.0719	11.3112	27.2728	.	.
422	16.4422	4.2121	8.1867	24.6977	.	.
423	16.8012	4.3477	8.2799	25.3225	.	.
424	19.5221	4.3495	10.9973	28.0470	.	.
425	19.2763	4.3513	10.7478	27.8047	.	.
426	16.4265	4.4913	7.6237	25.2292	.	.
427	16.7855	4.6270	7.7167	25.8542	.	.
428	19.5064	4.6279	10.4359	28.5769	.	.
429	19.2605	4.6288	10.1883	28.3327	.	.
430	16.4107	4.7689	7.0639	25.7576	.	.
431	16.7697	4.9050	7.1561	26.3833	.	.
432	19.4907	4.9053	9.8764	29.1049	.	.
433	19.2448	4.9056	9.6299	28.8596	.	.
434	16.3950	5.0461	6.5048	26.2852	.	.
435	16.7540	5.1828	6.5958	26.9121	.	.

The ARIMA Procedure




Electric Pordcution Data
Defaults no graphs
vol Transformation
30
25
20
15
10
0
100
200
300
400
t
95% Confidence Limits
vol Transformation
Forecast for Tvol