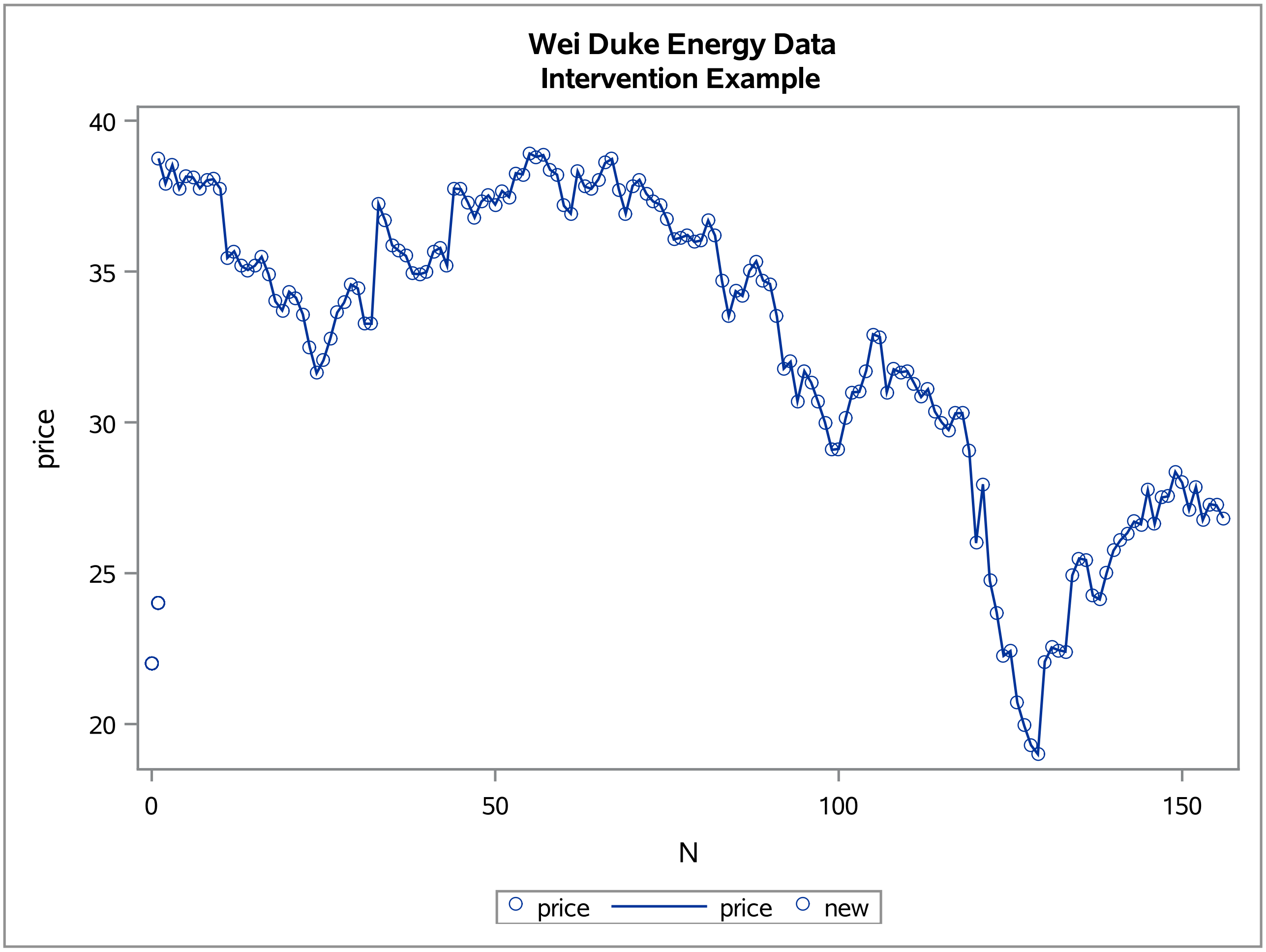
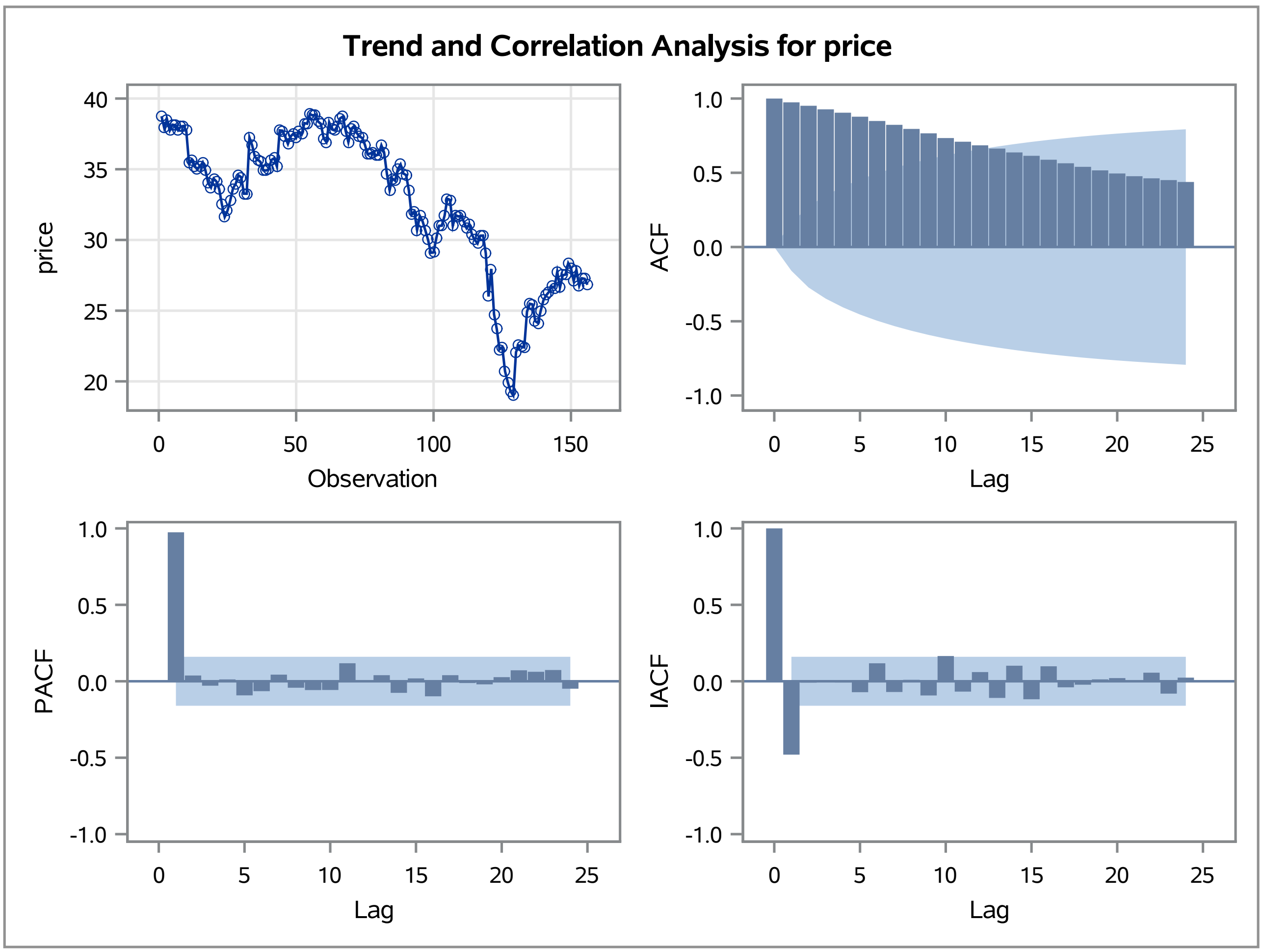

Wei Duke Energy Data
Intervention Example
price
40
35
30
25
20
0
50
100
150
N
price
price
new

The ARIMA Procedure

Name of Variable = price	
Mean of Working Series	32.59397
Standard Deviation	5.046136
Number of Observations	156

Autocorrelation Check for White Noise									
To Lag	**Chi-Square**	**DF**	**Pr > ChiSq**	**Autocorrelations**					
6	811.23	6	<.0001	0.974	0.951	0.927	0.905	0.878	0.849
12	1383.59	12	<.0001	0.823	0.795	0.766	0.734	0.709	0.685
18	1765.07	18	<.0001	0.663	0.637	0.614	0.588	0.564	0.540
24	2011.86	24	<.0001	0.516	0.495	0.477	0.463	0.451	0.438



Name of Variable = price	
Period(s) of Differencing	1
Mean of Working Series	-0.0769
Standard Deviation	0.920591

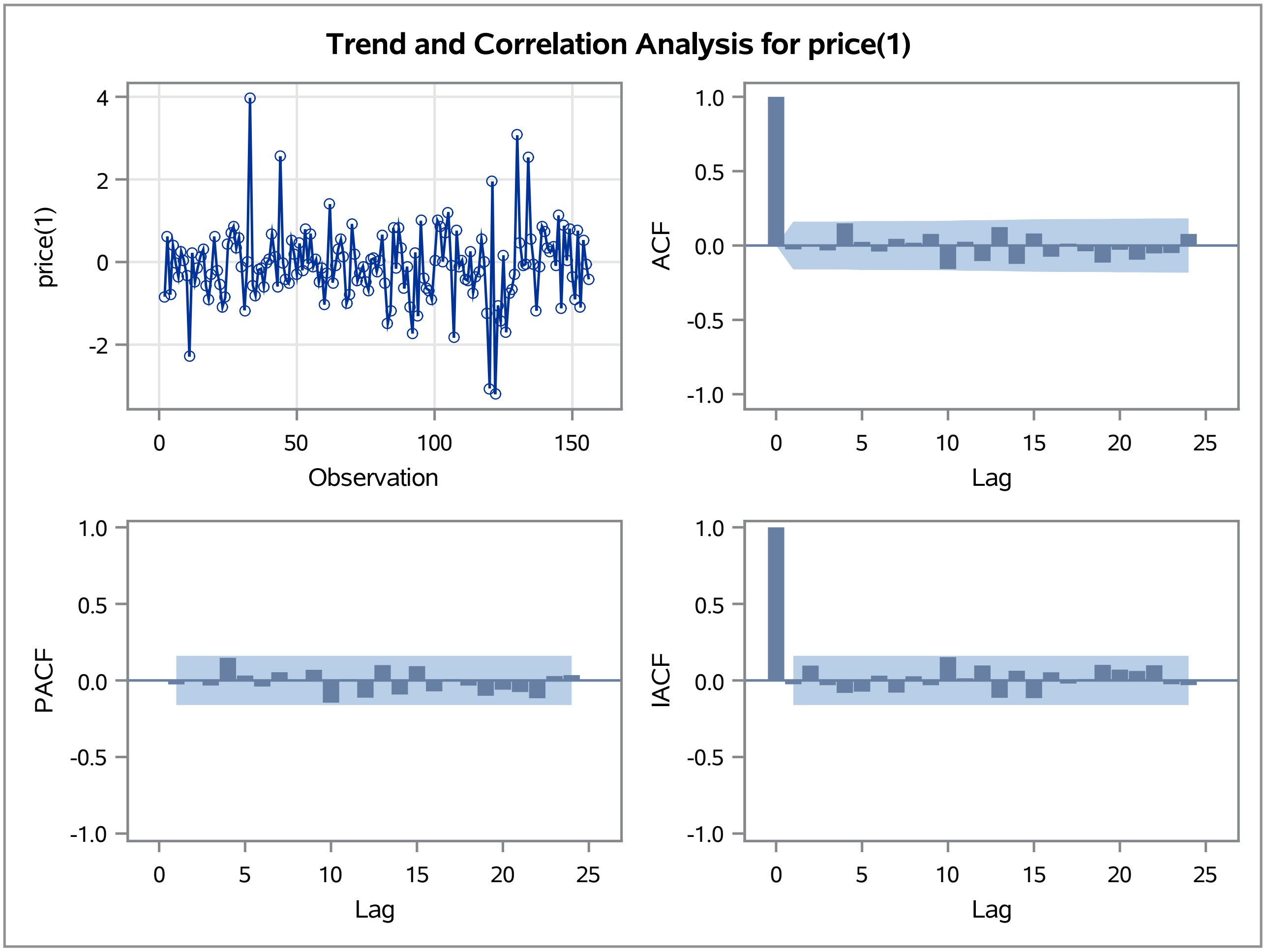
Wei Duke Energy Data
Intervention Example

The ARIMA Procedure

Name of Variable = price	
Number of Observations	155
Observation(s) eliminated by differencing	1

Autocorrelation Check for White Noise

To Lag	Chi-Square	DF	Pr > ChiSq	Autocorrelations					
6	4.24	6	0.6438	-0.026	-0.004	-0.033	0.149	0.024	-0.041
12	11.83	12	0.4591	0.045	0.019	0.078	-0.159	0.025	-0.105
18	19.52	18	0.3603	0.124	-0.124	0.081	-0.075	0.013	-0.039
24	25.82	24	0.3625	-0.115	-0.028	-0.096	-0.053	-0.051	0.078



Conditional Least Squares Estimation

Parameter	Estimate	Standard Error	t Value	Approx Pr > |t|	Lag	Variable	Shift
NUM1	3.07000	0.89563	3.43	0.0008	0	Int	0
NUM1,1	-0.47000	0.89563	-0.52	0.6005	1	Int	0

Wei Duke Energy Data
Intervention Example

The ARIMA Procedure

Variance Estimate	0.802145
Std Error Estimate	0.895625
AIC	405.0682
SBC	411.1421
Number of Residuals	154

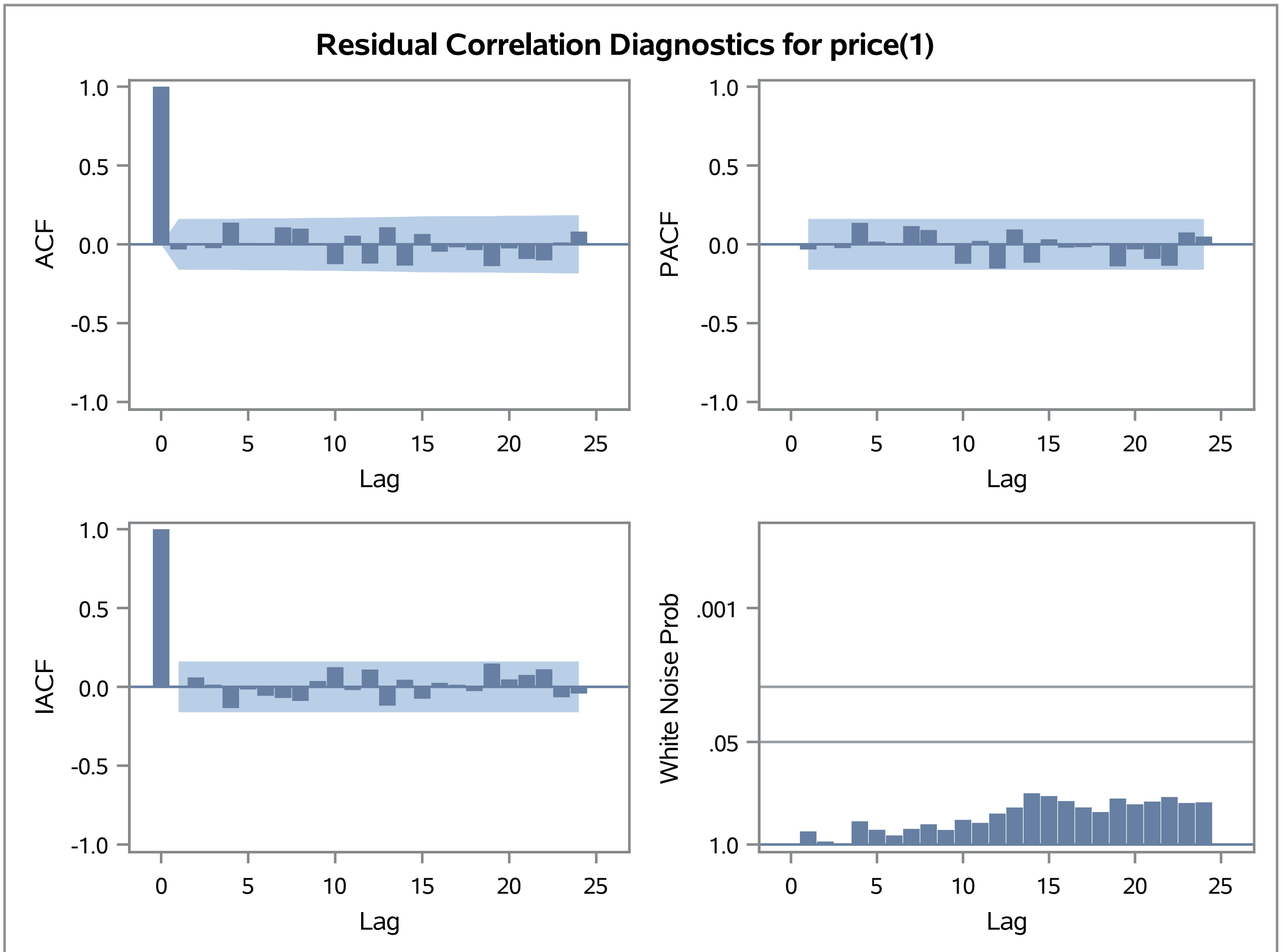
*** AIC and SBC do not include log determinant.**

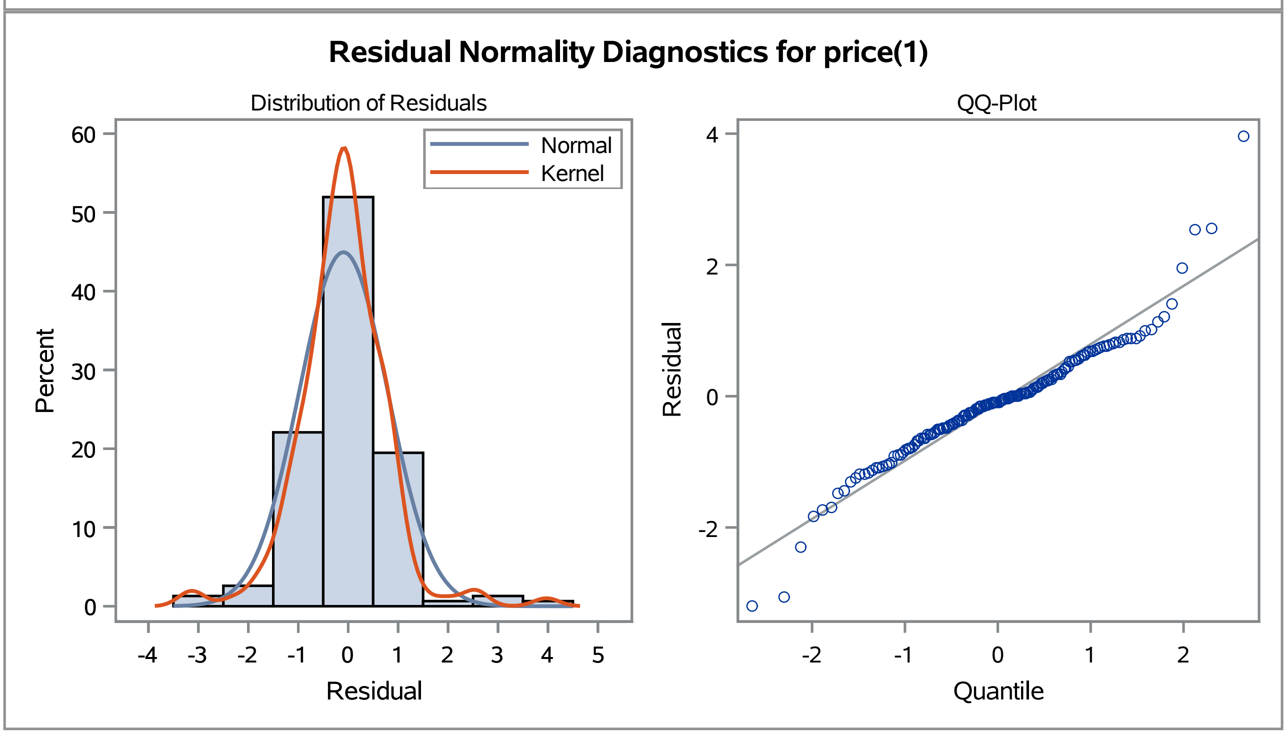
Correlations of Parameter Estimates		
Variable Parameter	**Int NUM1**	**Int NUM1,1**
Int NUM1	1.000	0.000
Int NUM1,1	0.000	1.000

Autocorrelation Check of Residuals									
To Lag	**Chi-Square**	**DF**	**Pr > ChiSq**	**Autocorrelations**					
6	3.68	6	0.7201	-0.021	0.017	-0.012	0.147	0.020	0.006
12	12.84	12	0.3811	0.117	0.109	0.014	-0.114	0.063	-0.111
18	19.09	18	0.3863	0.117	-0.123	0.076	-0.036	-0.008	-0.024
24	26.32	24	0.3371	-0.125	-0.015	-0.082	-0.091	0.024	0.092
30	34.77	30	0.2512	-0.071	0.079	-0.142	0.090	0.036	0.062

Wei Duke Energy Data
Intervention Example

The ARIMA Procedure





Model for variable price	
Period(s) of Differencing	1

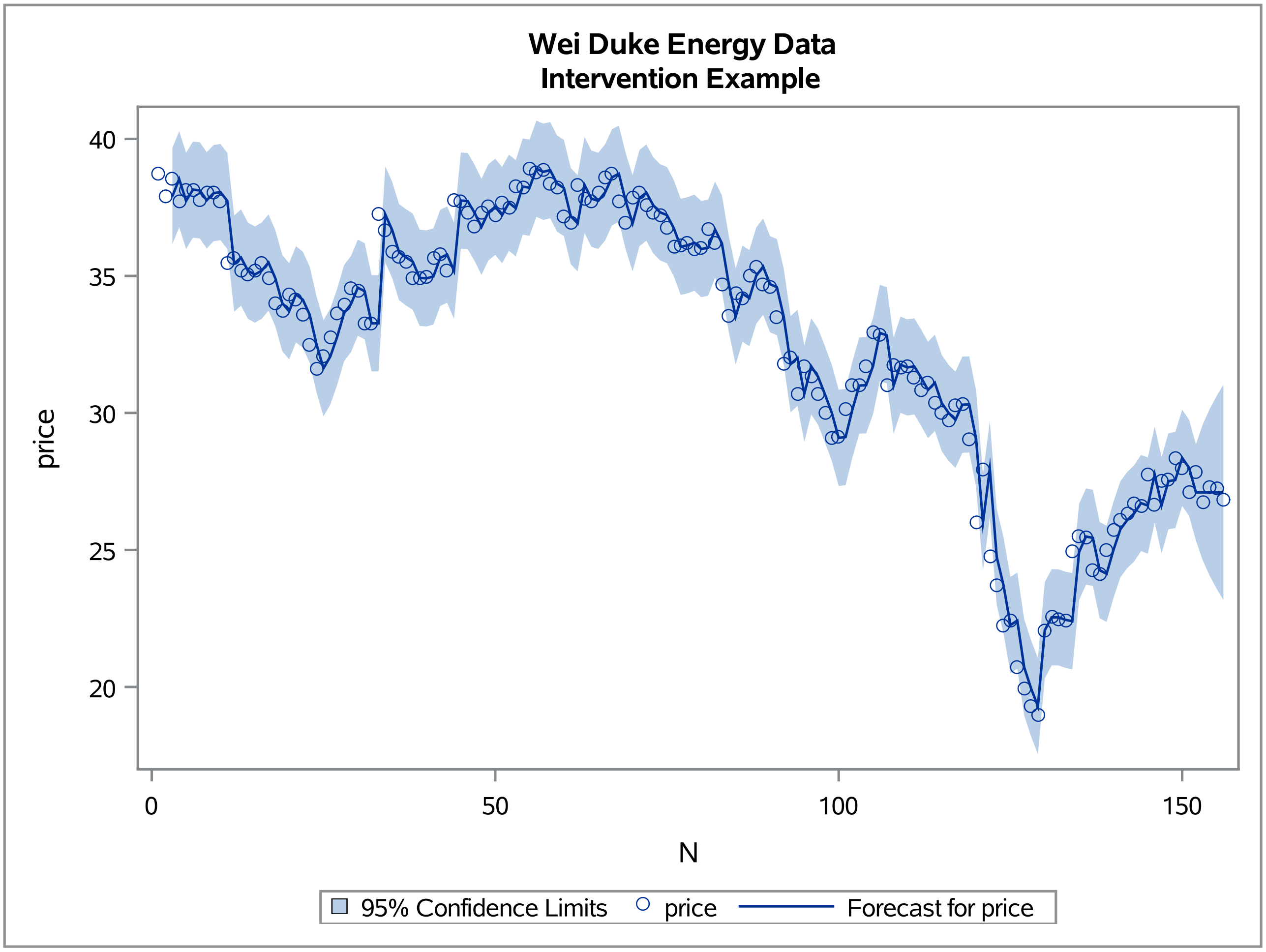
Wei Duke Energy Data
Intervention Example

The ARIMA Procedure

No mean term in this model.

Input Number 1	
Input Variable	Int
Period(s) of Differencing	1

Numerator Factors	
Factor 1:	3.07 + 0.47 B**(1)


Wei Duke Energy Data
Intervention Example
40
35
30
25
20
price
0
50
100
150
N
95% Confidence Limits
price
Forecast for price