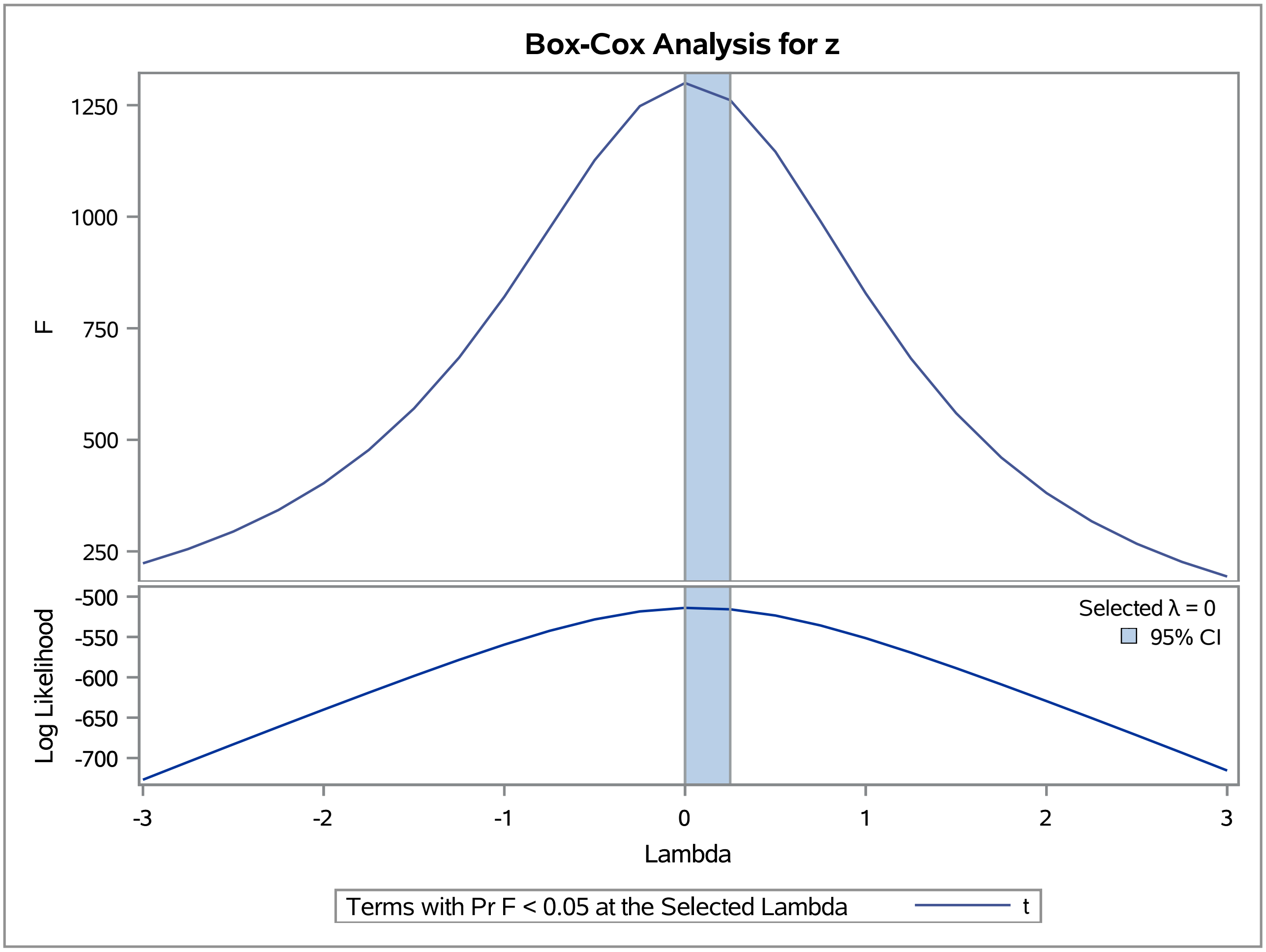
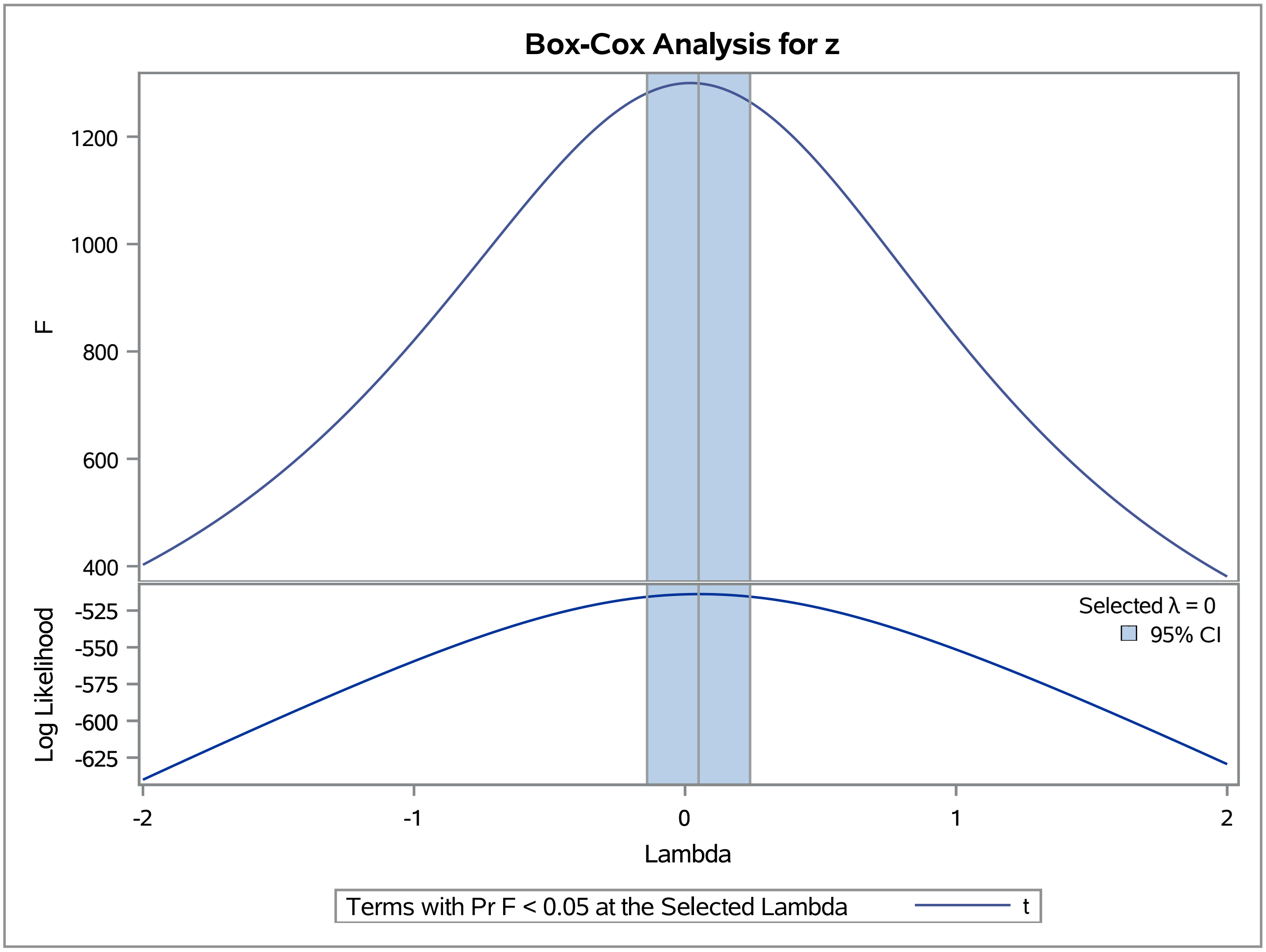
WEI House starts_sales example
Defaults no graphs

The TRANSREG Procedure



The TRANSREG Procedure



WEI House starts_sales example
Defaults no graphs

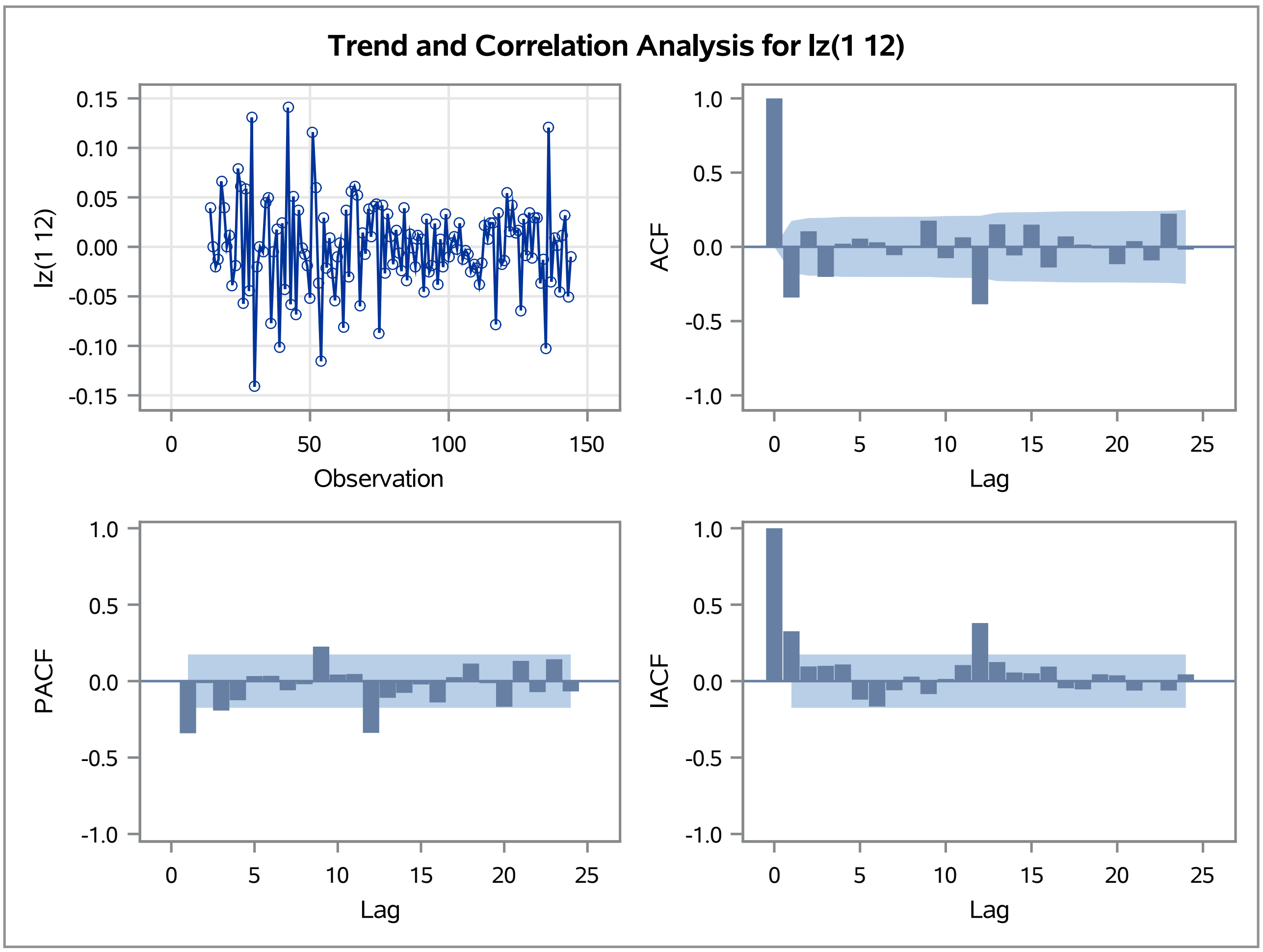
The TRANSREG Procedure

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

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



The ARIMA Procedure

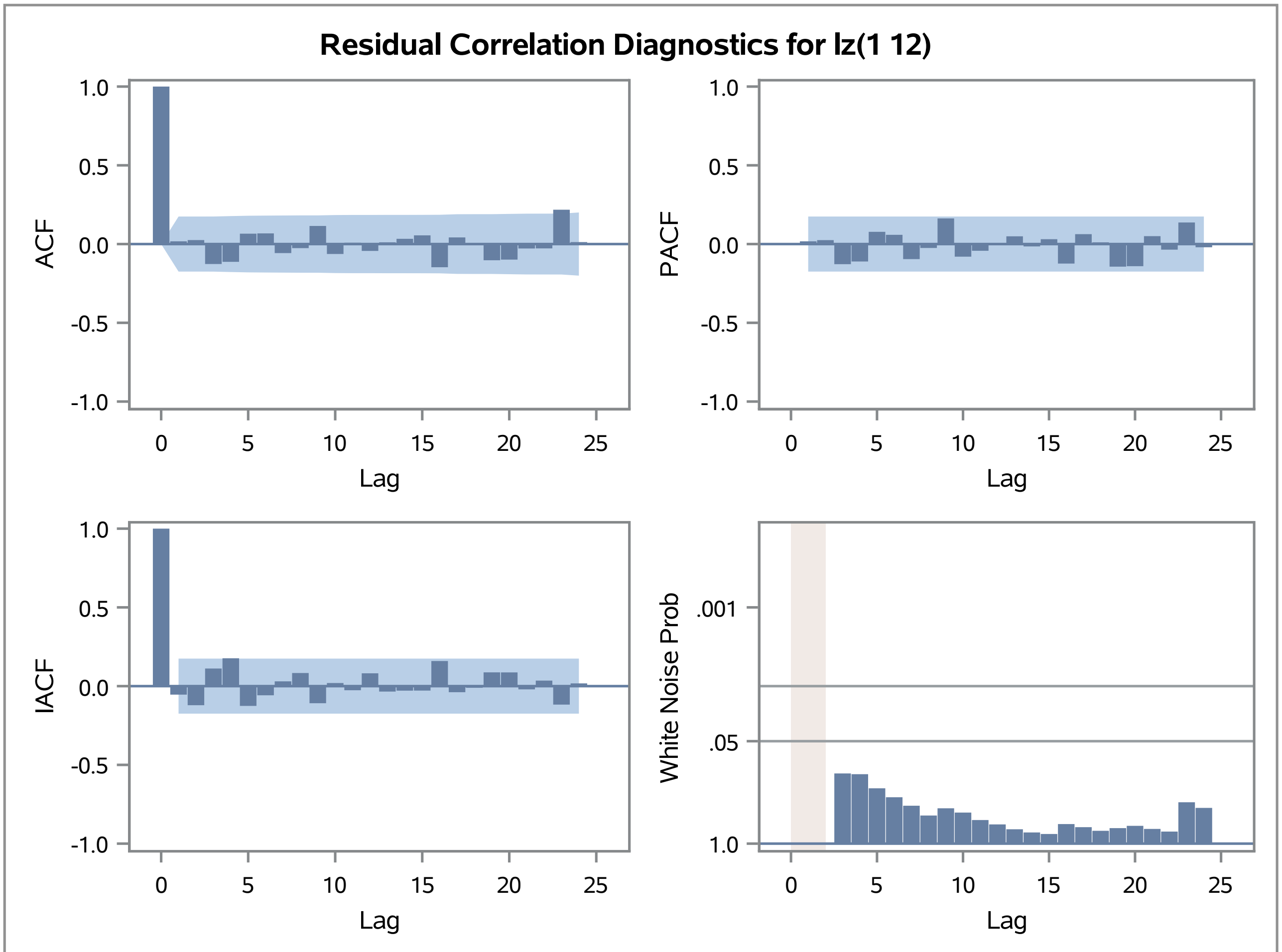
Maximum Likelihood Estimation					
Parameter	**Estimate**	**Standard Error**	**t Value**	**Approx Pr > |t|**	**Lag**
MA1,1	0.40194	0.07988	5.03	<.0001	1
MA2,1	0.55686	0.08403	6.63	<.0001	12

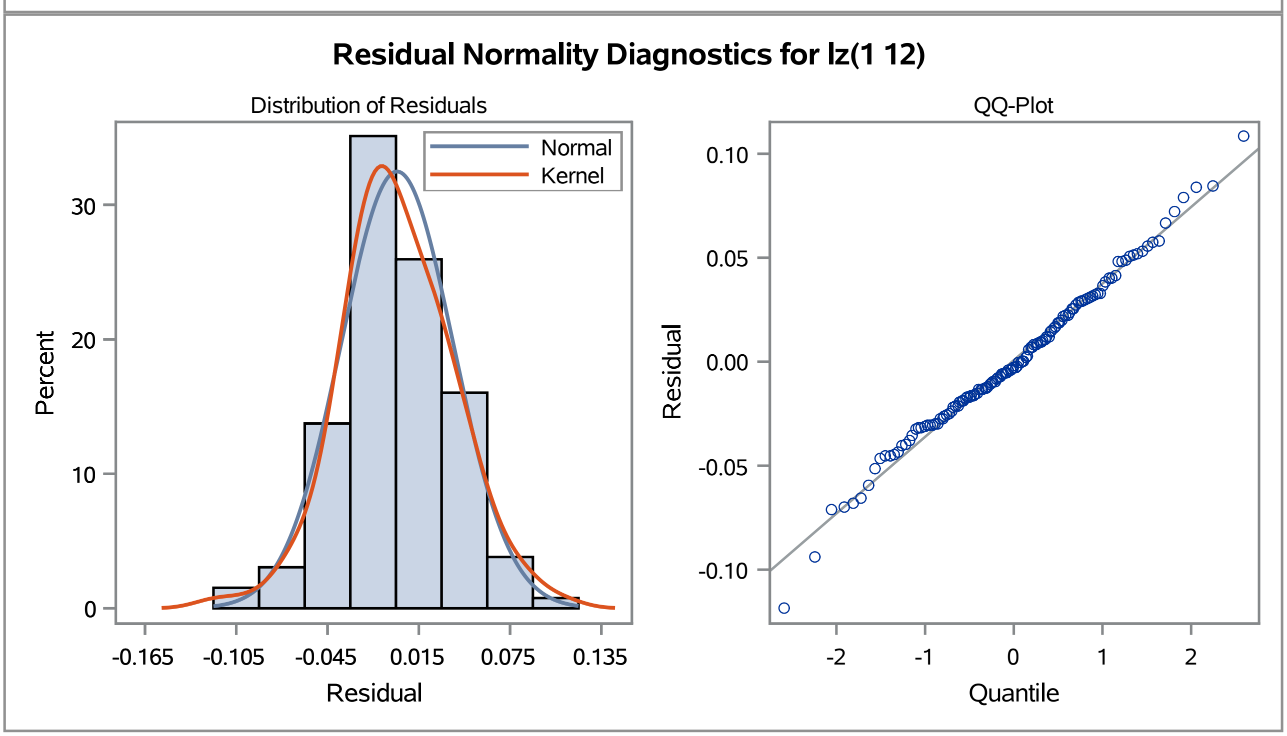
Variance Estimate	0.001369
Std Error Estimate	0.037
AIC	-485.393
SBC	-479.643
Number of Residuals	131

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





Model for variable lz	
Period(s) of Differencing	1,12

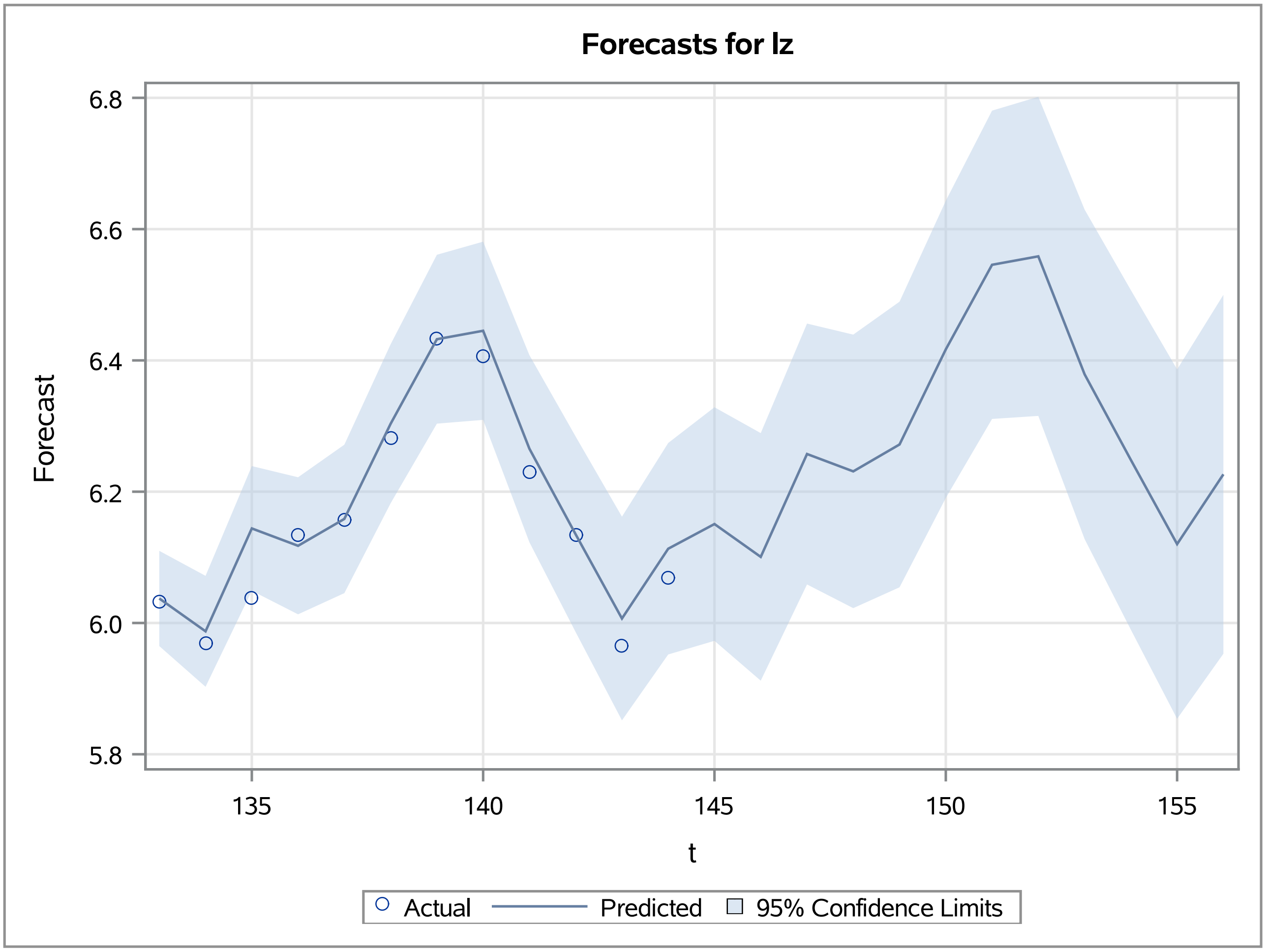
No mean term in this model.

The ARIMA Procedure

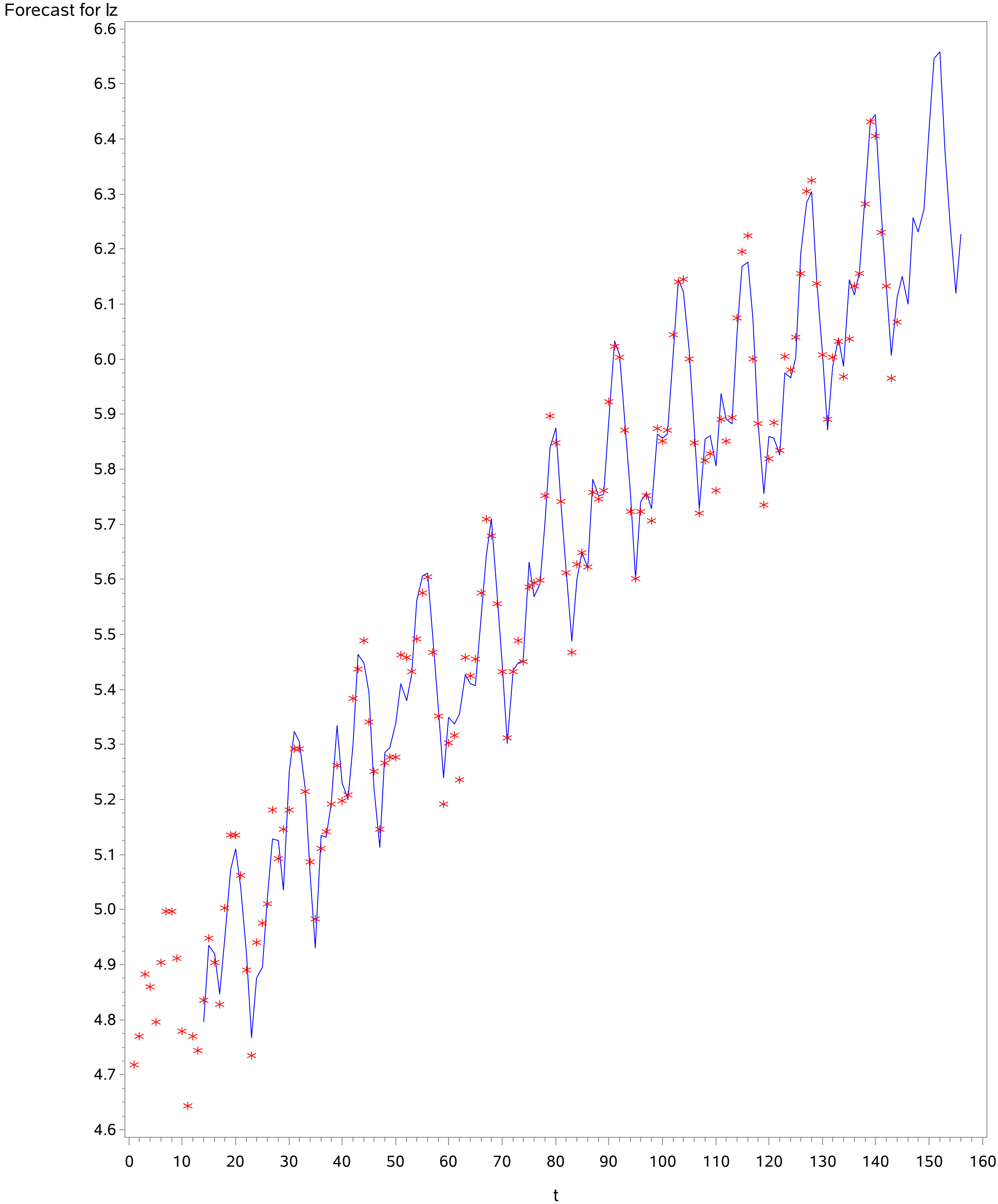
Moving Average Factors	
Factor 1:	1 - 0.40194 B**(1)
Factor 2:	1 - 0.55686 B**(12)

Forecasts for variable lz						
Obs	**Forecast**	**Std Error**	**95% Confidence Limits**		**Actual**	**Residual**
133	6.0374	0.0370	5.9648	6.1099	6.0331	-0.0043
134	5.9873	0.0431	5.9028	6.0718	5.9687	-0.0186
135	6.1440	0.0485	6.0491	6.2390	6.0379	-0.1062
136	6.1176	0.0533	6.0132	6.2220	6.1334	0.0158
137	6.1585	0.0577	6.0455	6.2716	6.1570	-0.0015
138	6.3034	0.0618	6.1824	6.4245	6.2823	-0.0212
139	6.4323	0.0656	6.3037	6.5609	6.4329	0.0006
140	6.4452	0.0693	6.3094	6.5809	6.4069	-0.0383
141	6.2655	0.0727	6.1230	6.4080	6.2305	-0.0350
142	6.1350	0.0760	5.9860	6.2840	6.1334	-0.0016
143	6.0068	0.0792	5.8516	6.1619	5.9661	-0.0406
144	6.1131	0.0822	5.9520	6.2742	6.0684	-0.0447
145	6.1507	0.0908	5.9728	6.3287	.	.
146	6.1007	0.0962	5.9121	6.2893	.	.
147	6.2574	0.1014	6.0587	6.4561	.	.
148	6.2310	0.1063	6.0226	6.4393	.	.
149	6.2719	0.1110	6.0544	6.4894	.	.
150	6.4168	0.1155	6.1905	6.6432	.	.
151	6.5457	0.1198	6.3108	6.7805	.	.
152	6.5585	0.1240	6.3155	6.8016	.	.
153	6.3789	0.1281	6.1279	6.6299	.	.
154	6.2484	0.1320	5.9897	6.5071	.	.
155	6.1202	0.1358	5.8540	6.3863	.	.
156	6.2265	0.1395	5.9531	6.4999	.	.

The ARIMA Procedure



Air Travel Data
Forecast Plots



Air Travel Data

Forecast Plots