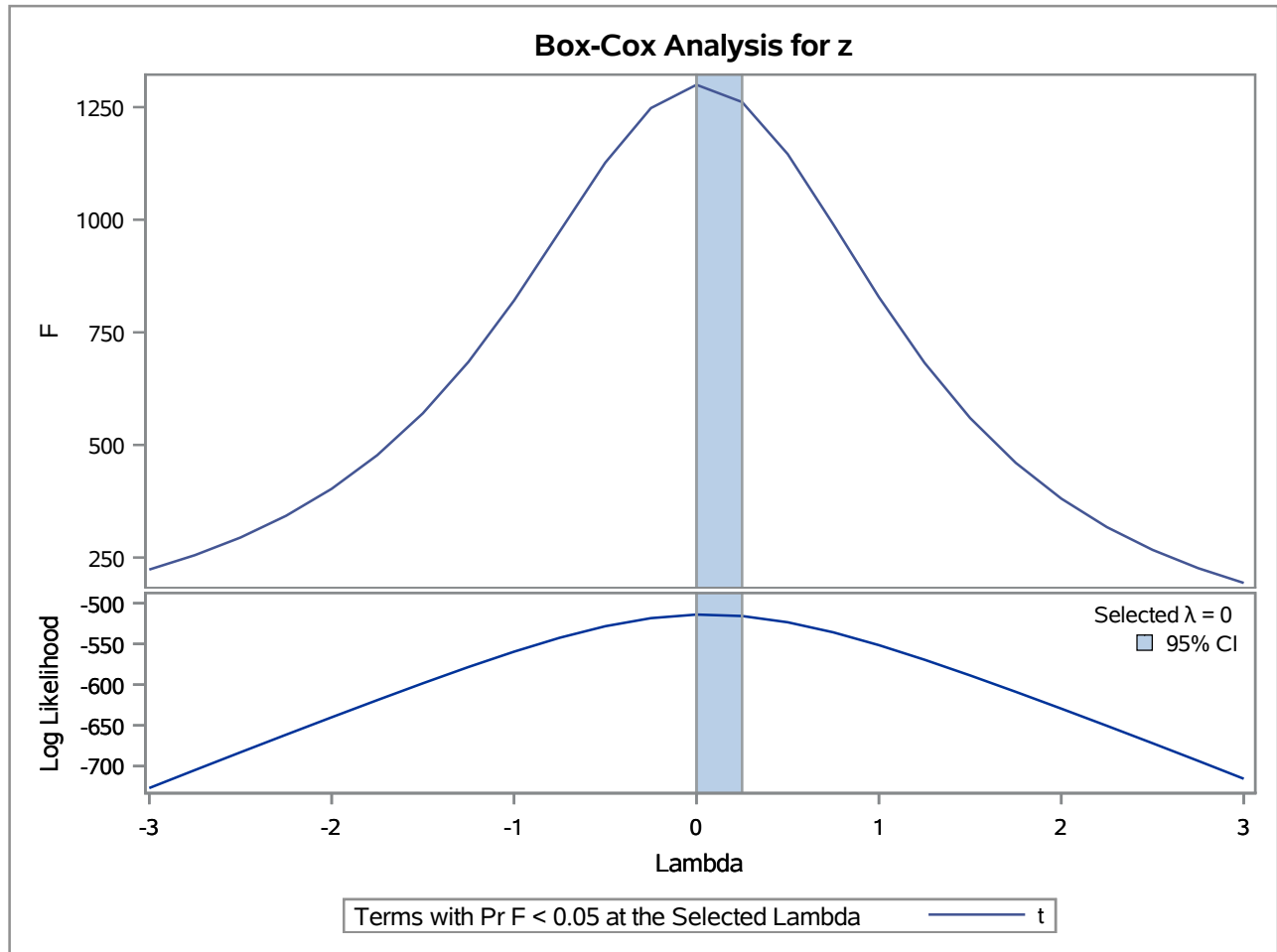
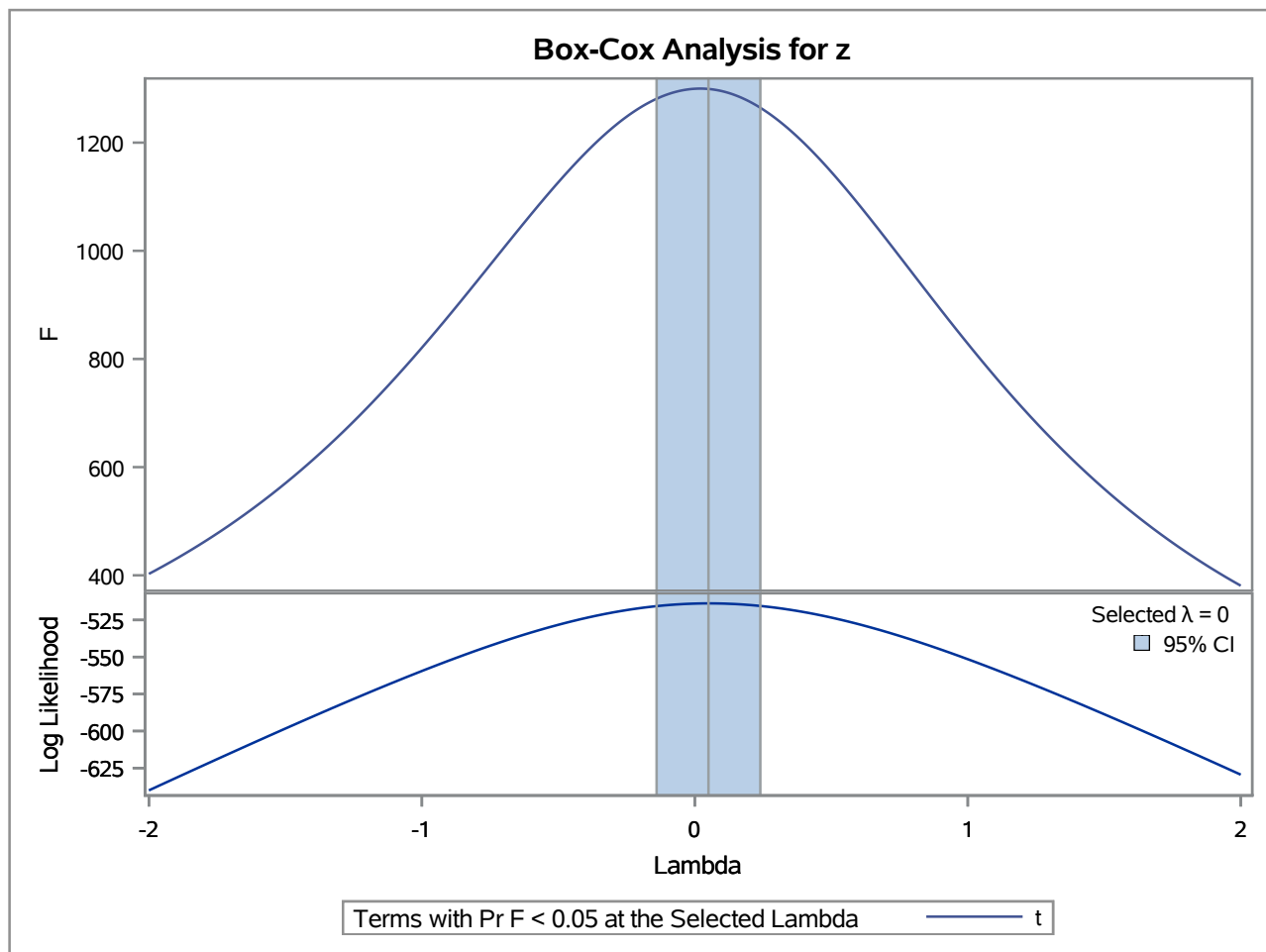


The TRANSREG Procedure

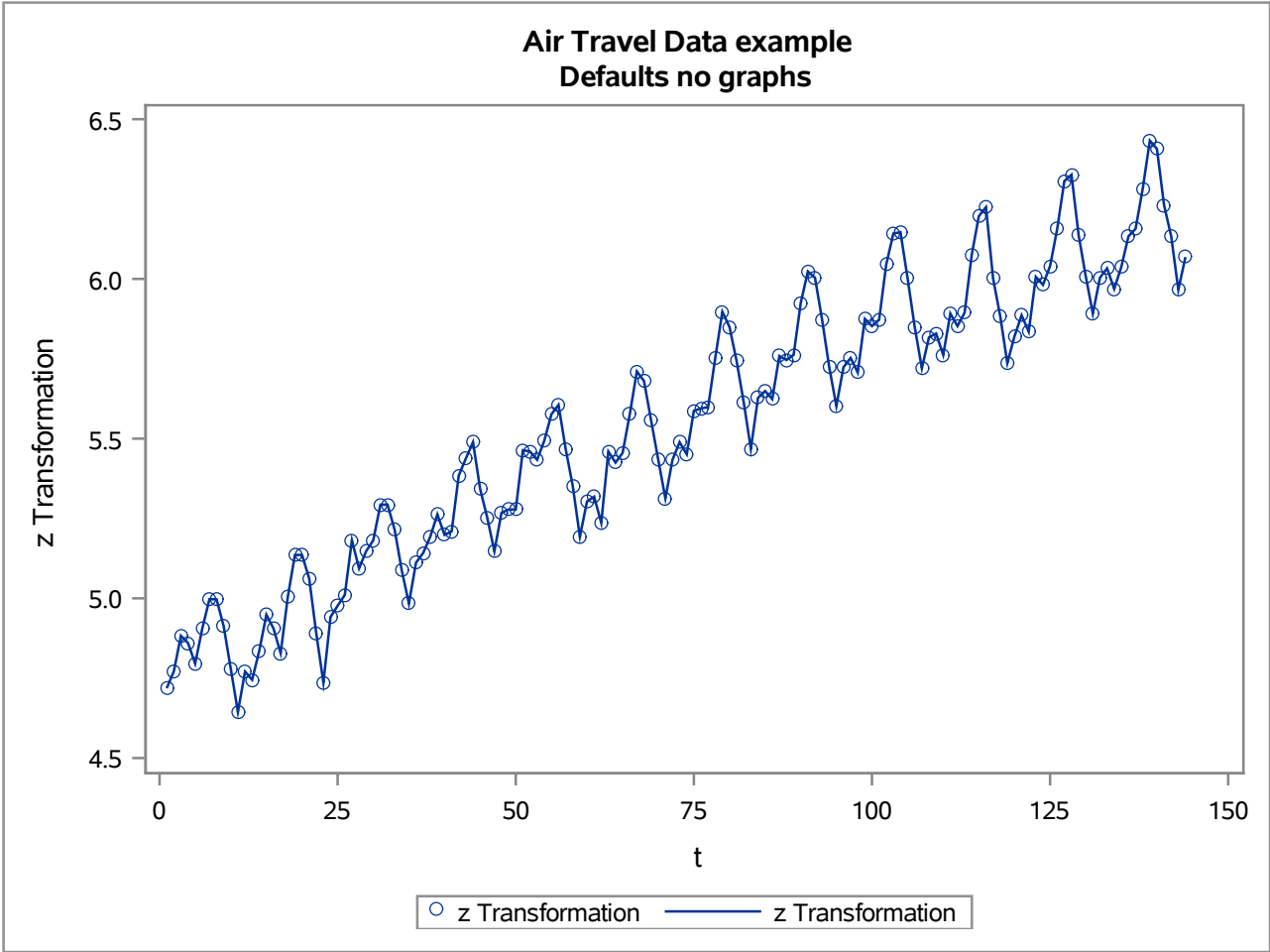


The TRANSREG Procedure



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

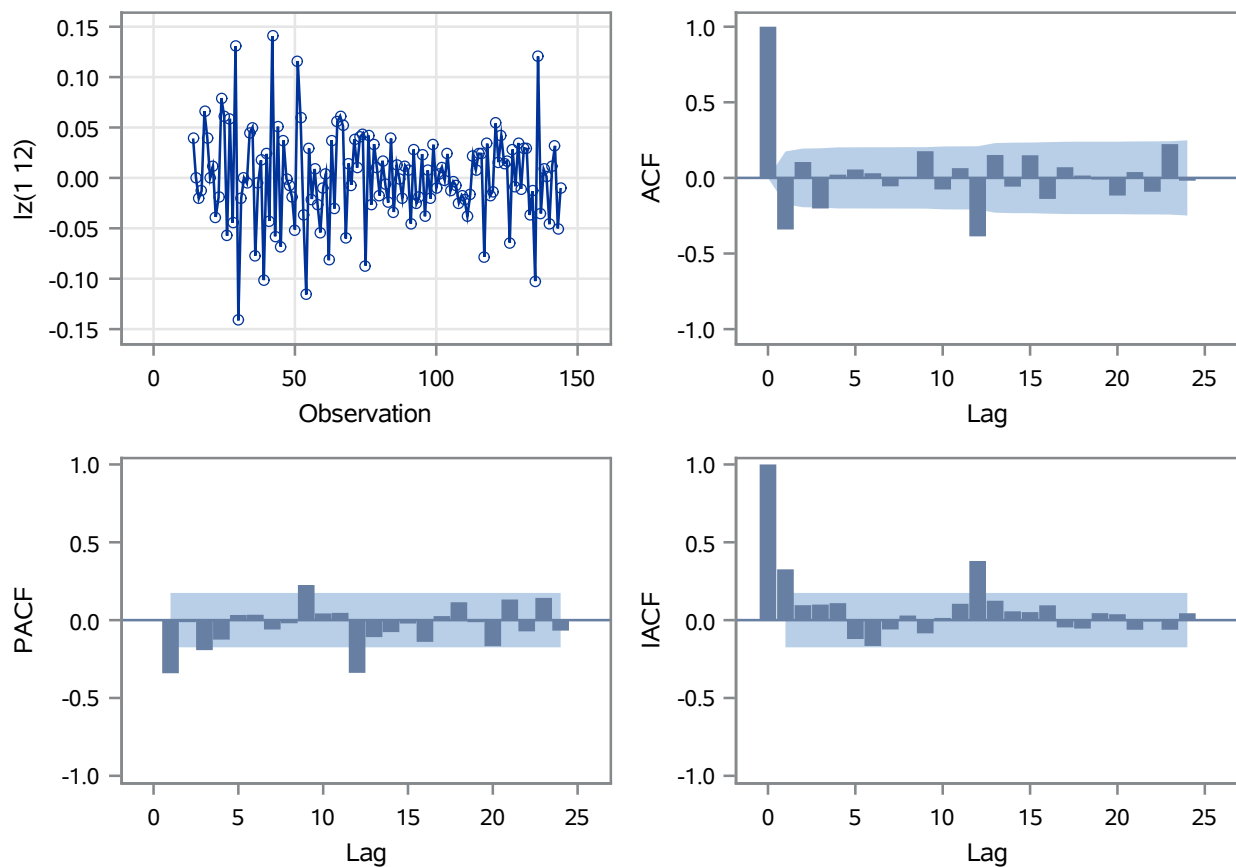


The ARIMA Procedure

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

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

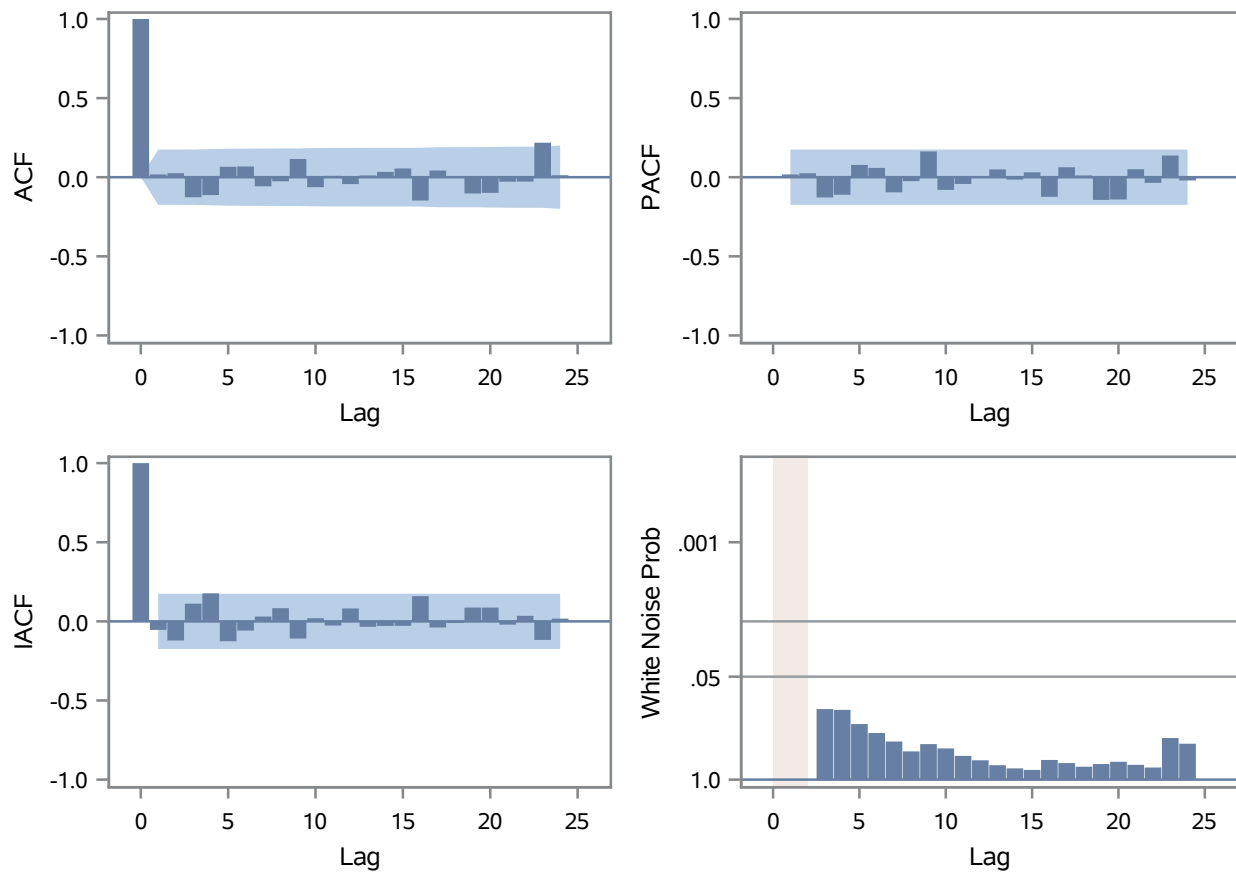
Variance Estimate	0.001369
Std Error Estimate	0.037
AIC	-485.393
SBC	-479.643
Number of Residuals	131

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

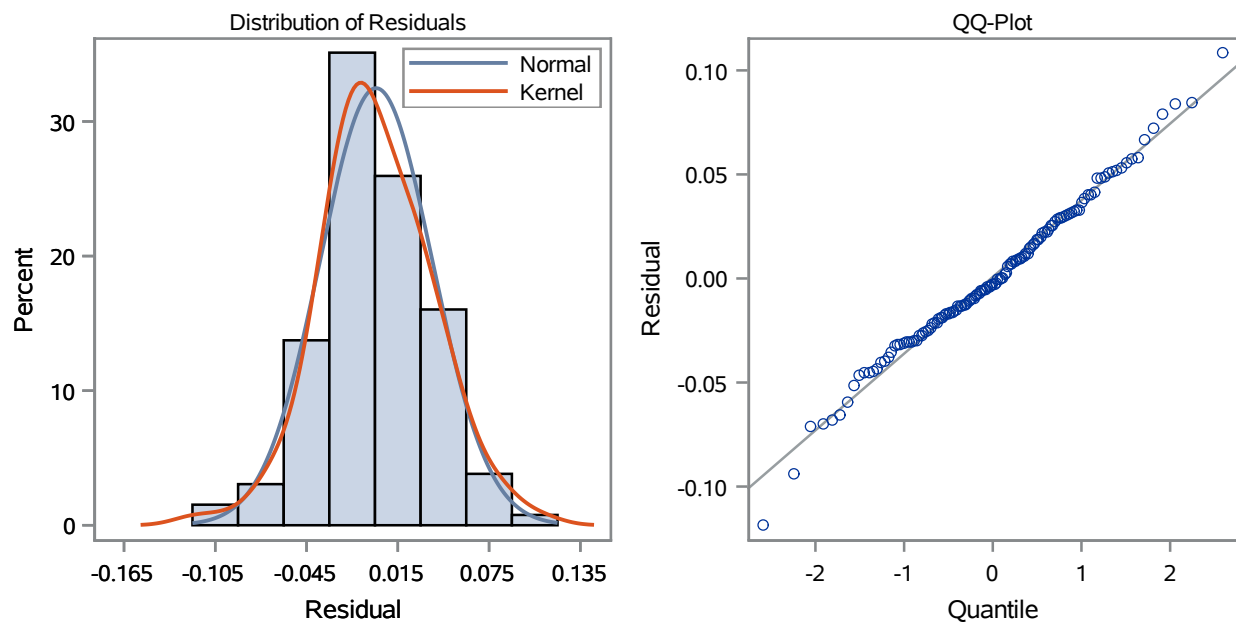
Autocorrelation Check of Residuals									
To Lag	Chi-Square	DF	Pr > ChiSq	Autocorrelations					
6	5.28	4	0.2593	0.018	0.026	-0.126	-0.112	0.066	0.068
12	8.57	10	0.5731	-0.057	-0.026	0.115	-0.063	0.009	-0.044
18	12.78	16	0.6887	0.011	0.033	0.055	-0.148	0.041	0.005
24	23.86	22	0.3546	-0.103	-0.099	-0.029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

