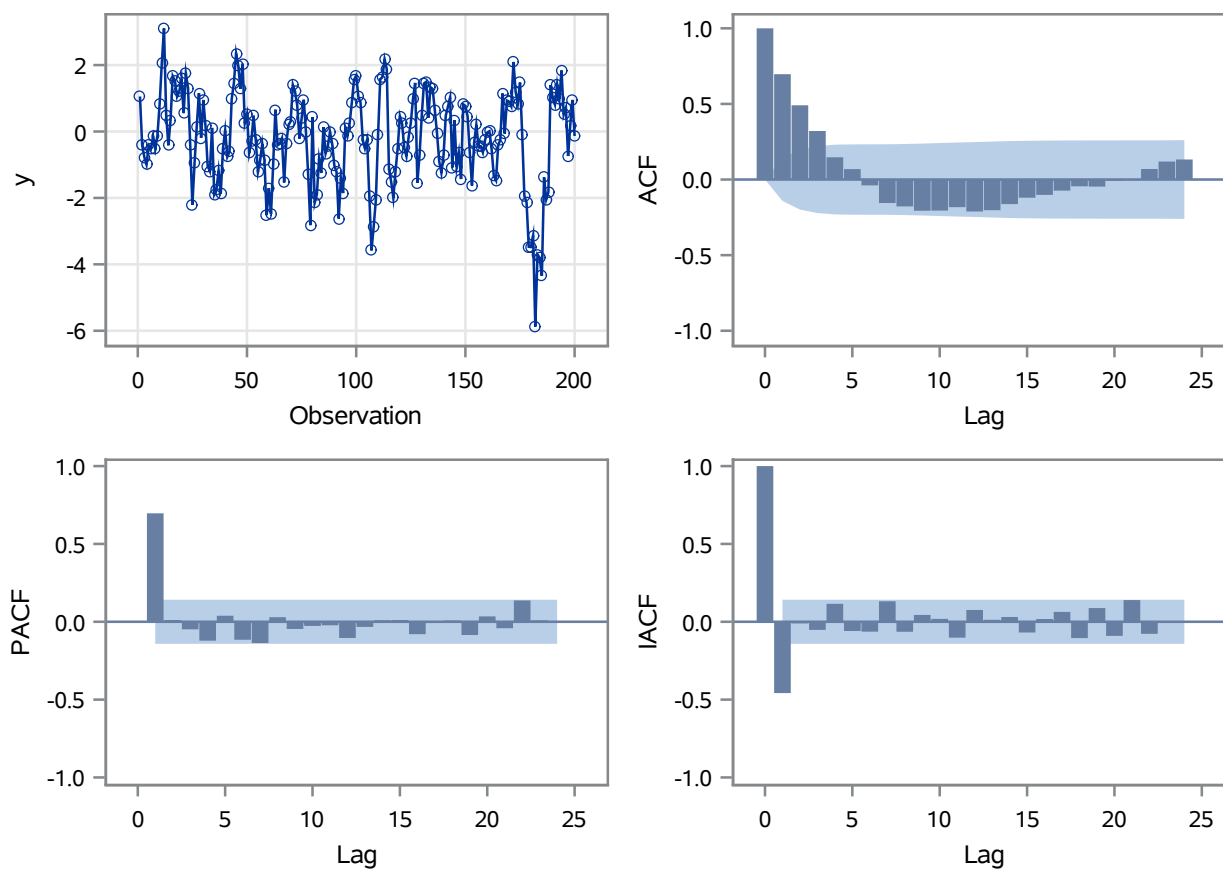


Name of Variable = y	
Mean of Working Series	-0.21206
Standard Deviation	1.387572
Number of Observations	200

Autocorrelation Check for White Noise									
To Lag	Chi-Square	DF	Pr > ChiSq	Autocorrelations					
6	174.62	6	<.0001	0.697	0.491	0.321	0.147	0.069	-0.039
12	221.00	12	<.0001	-0.155	-0.178	-0.206	-0.205	-0.183	-0.211
18	242.63	18	<.0001	-0.203	-0.162	-0.120	-0.101	-0.073	-0.045
24	251.49	24	<.0001	-0.046	-0.007	-0.005	0.070	0.119	0.132

### Trend and Correlation Analysis for y

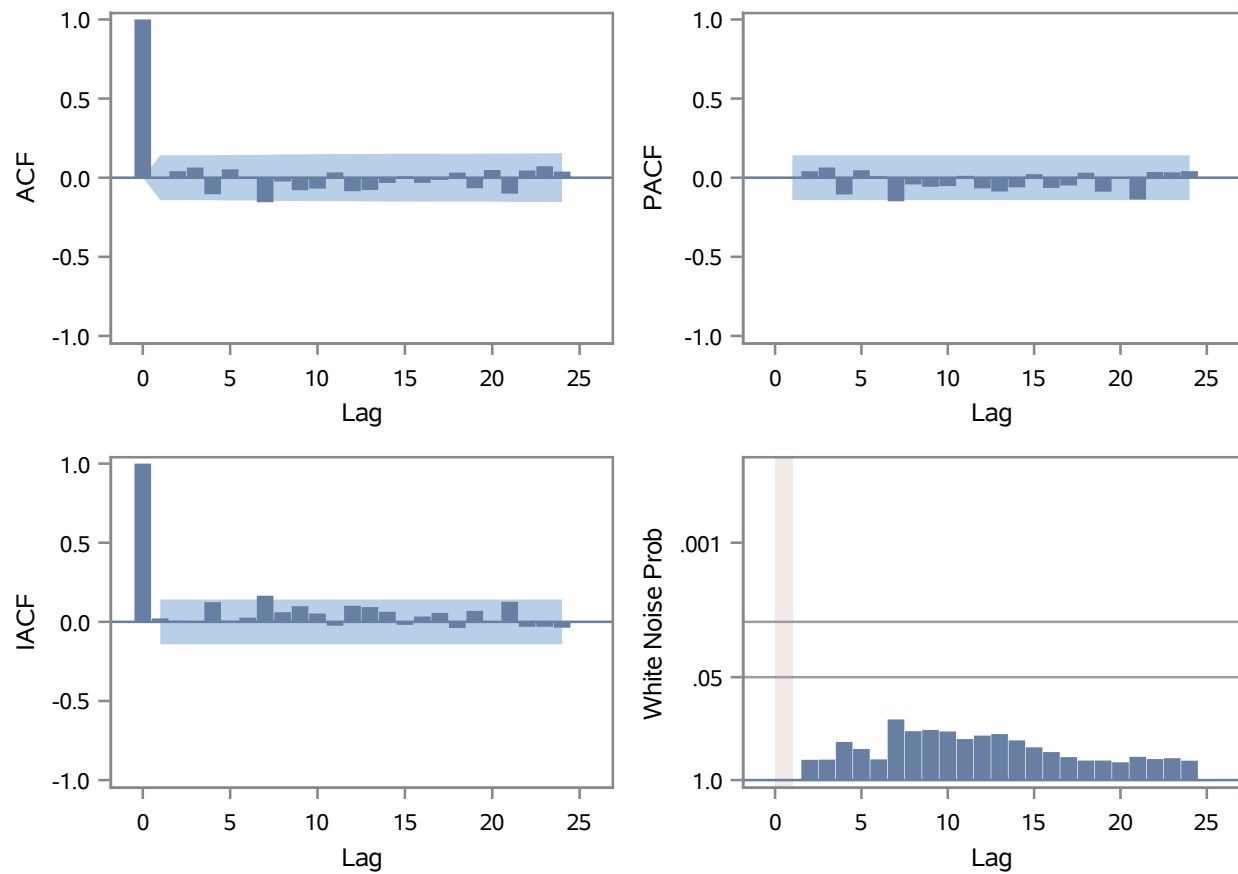
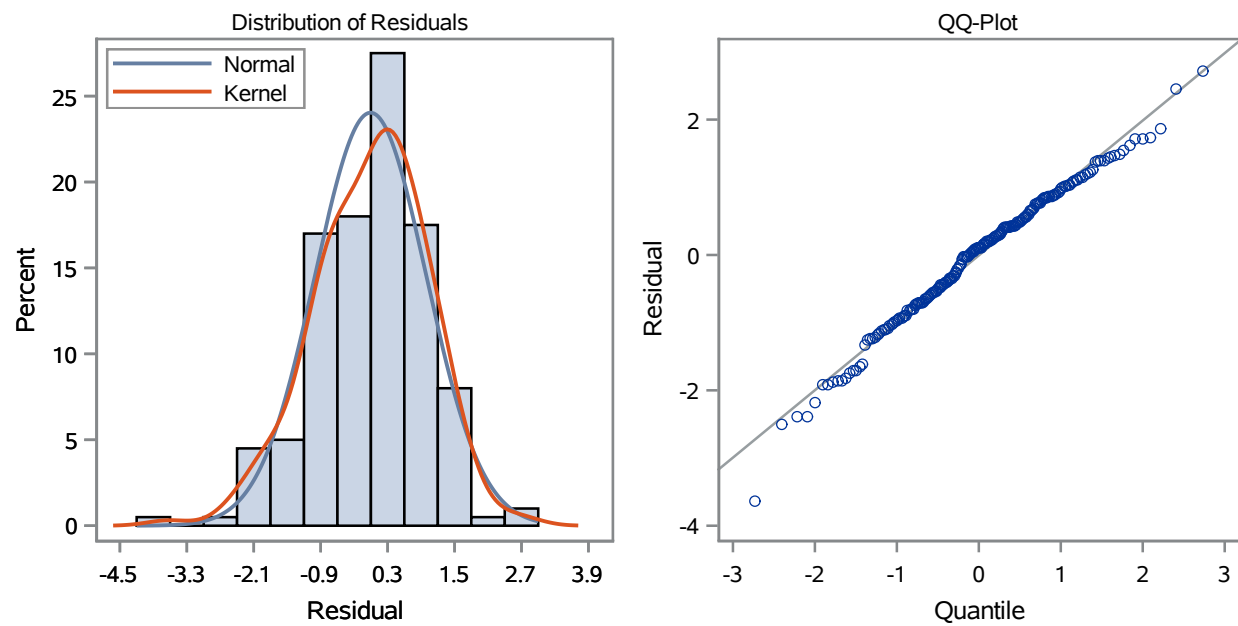


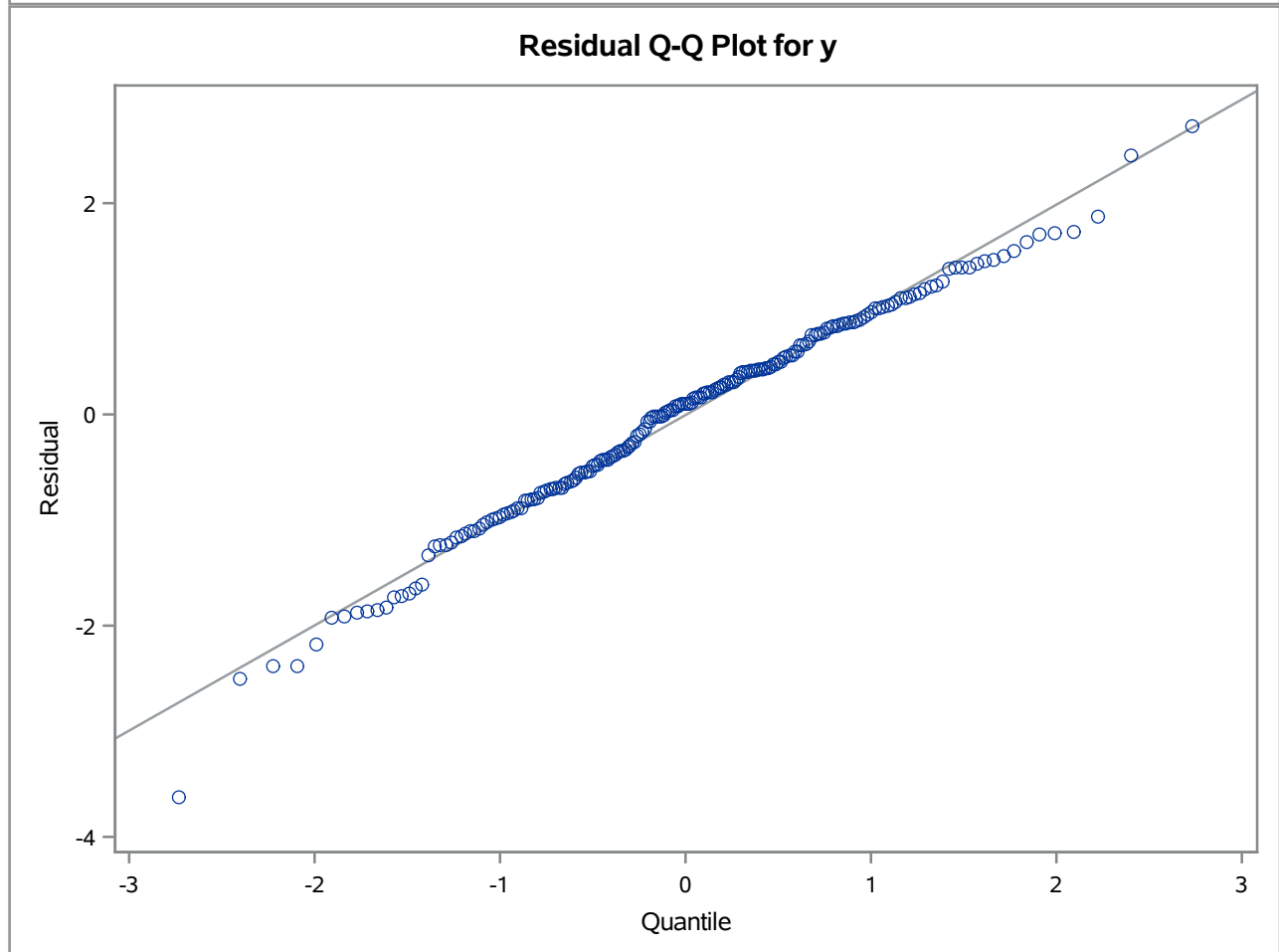
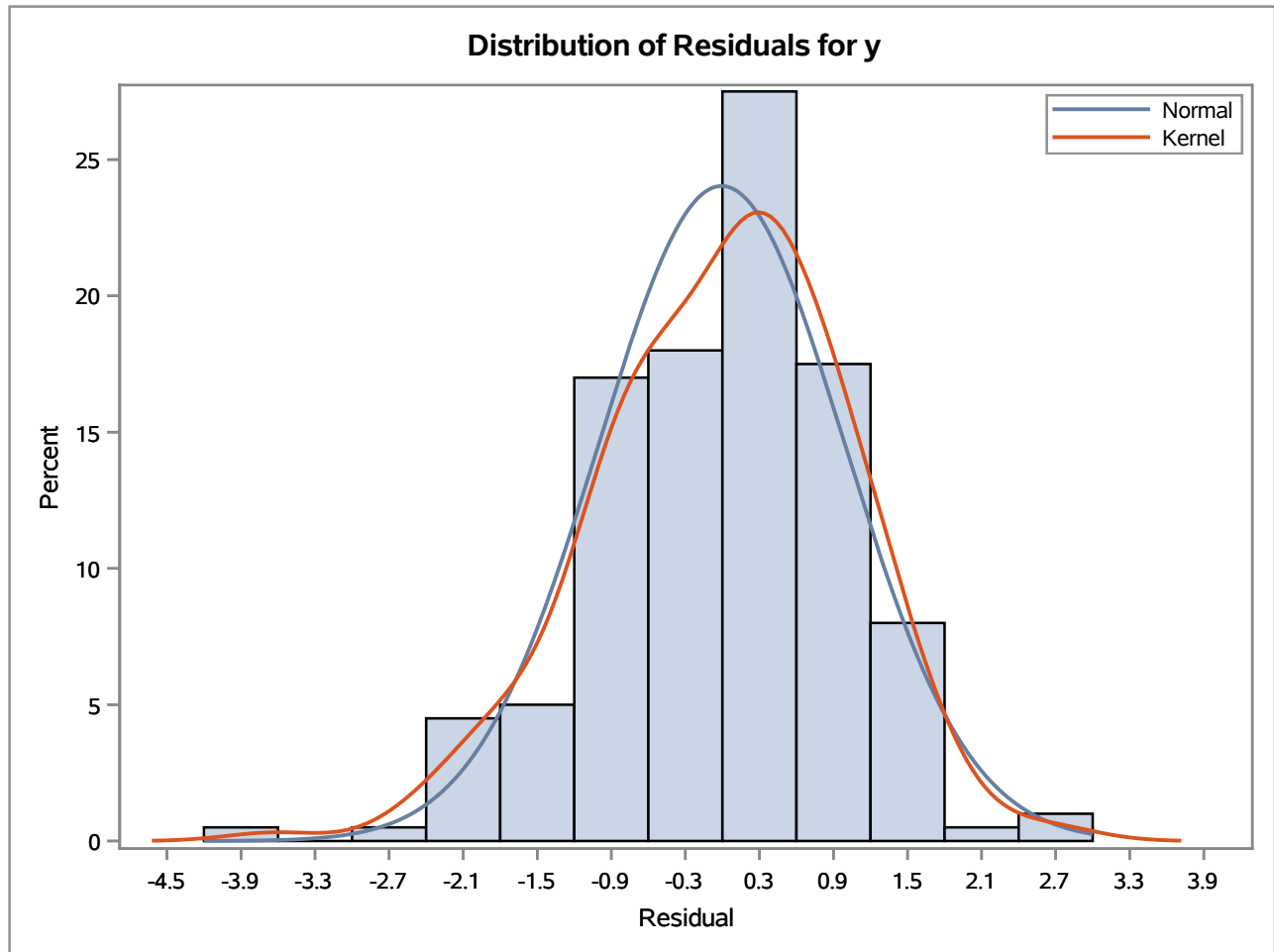
Maximum Likelihood Estimation					
Parameter	Estimate	Standard Error	t Value	Approx Pr >  t	Lag
MU	-0.19702	0.22941	-0.86	0.3904	0
AR1,1	0.69611	0.05070	13.73	<.0001	1

<b>Constant Estimate</b>	-0.05987
<b>Variance Estimate</b>	0.996998
<b>Std Error Estimate</b>	0.998498
<b>AIC</b>	569.6267
<b>SBC</b>	576.2233
<b>Number of Residuals</b>	200

<b>Correlations of Parameter Estimates</b>		
<b>Parameter</b>	<b>MU</b>	<b>AR1,1</b>
<b>MU</b>	1.000	0.001
<b>AR1,1</b>	0.001	1.000

<b>Autocorrelation Check of Residuals</b>									
<b>To Lag</b>	<b>Chi-Square</b>	<b>DF</b>	<b>Pr &gt; ChiSq</b>	<b>Autocorrelations</b>					
<b>6</b>	4.02	5	0.5468	-0.005	0.041	0.064	-0.104	0.053	0.005
<b>12</b>	13.29	11	0.2748	-0.155	-0.024	-0.079	-0.069	0.034	-0.085
<b>18</b>	15.37	17	0.5687	-0.078	-0.033	0.009	-0.032	-0.014	0.032
<b>24</b>	21.18	23	0.5703	-0.066	0.049	-0.101	0.046	0.072	0.038
<b>30</b>	25.00	29	0.6783	0.071	0.000	0.012	-0.048	0.090	0.028
<b>36</b>	26.20	35	0.8586	-0.002	0.040	-0.052	-0.018	0.004	0.017

**Residual Correlation Diagnostics for y****Residual Normality Diagnostics for y**



**Model for variable y**

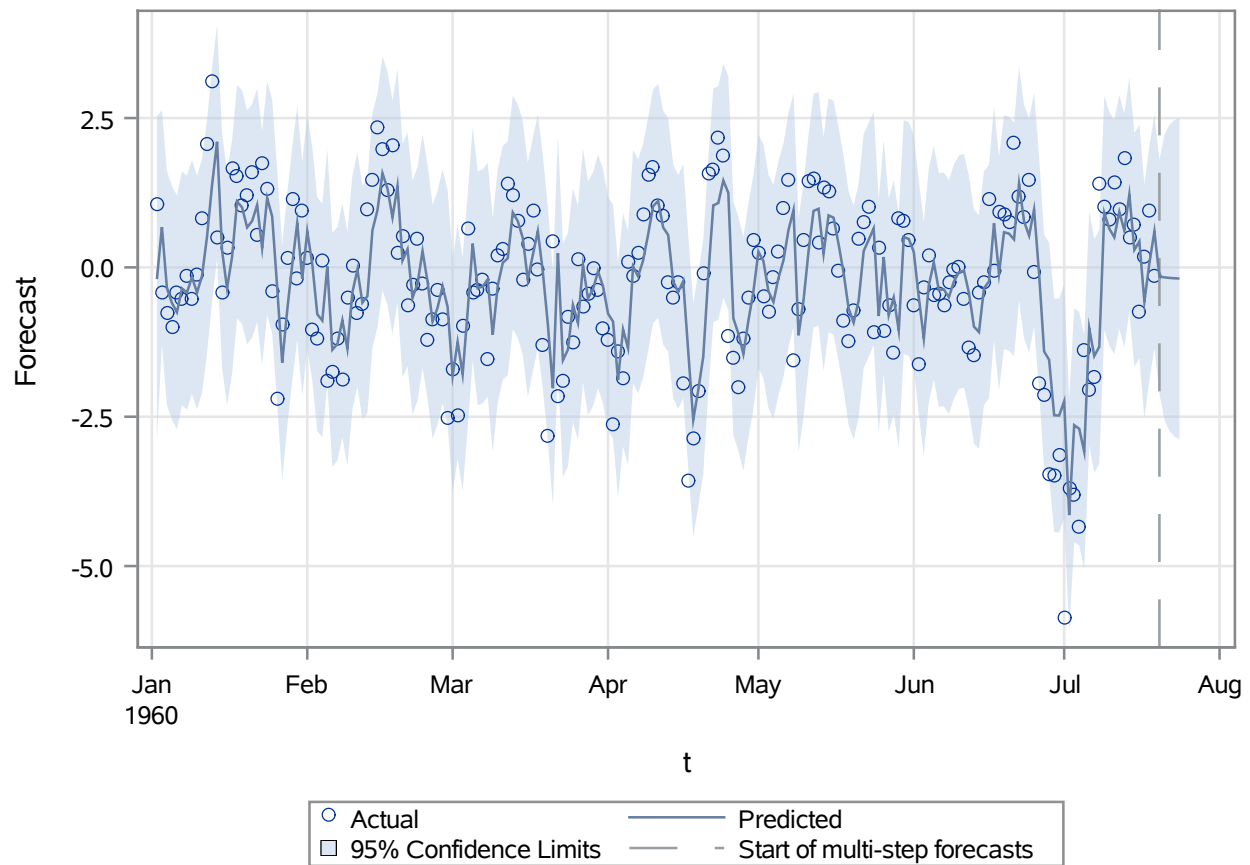
<b>Estimated Mean</b>	-0.19702
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**Autoregressive Factors**

<b>Factor 1:</b>	$1 - 0.69611 B^{**}(1)$
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**Forecasts for variable y**

Obs	Forecast	Std Error	95% Confidence Limits	
201	-0.1543	0.9985	-2.1113	1.8027
202	-0.1673	1.2166	-2.5518	2.2172
203	-0.1763	1.3093	-2.7425	2.3898
204	-0.1826	1.3519	-2.8323	2.4671
205	-0.1870	1.3721	-2.8762	2.5022

**Forecasts for y****Outlier Detection Summary**

<b>Maximum number searched</b>	4
<b>Number found</b>	4
<b>Significance used</b>	0.05

Outlier Details				
Obs	Type	Estimate	Chi-Square	Approx Prob>ChiSq
80	Additive	2.77043	10.49	0.0012
182	Additive	-2.65028	9.94	0.0016
12	Additive	1.92111	5.13	0.0235
185	Additive	-1.90865	5.49	0.0191