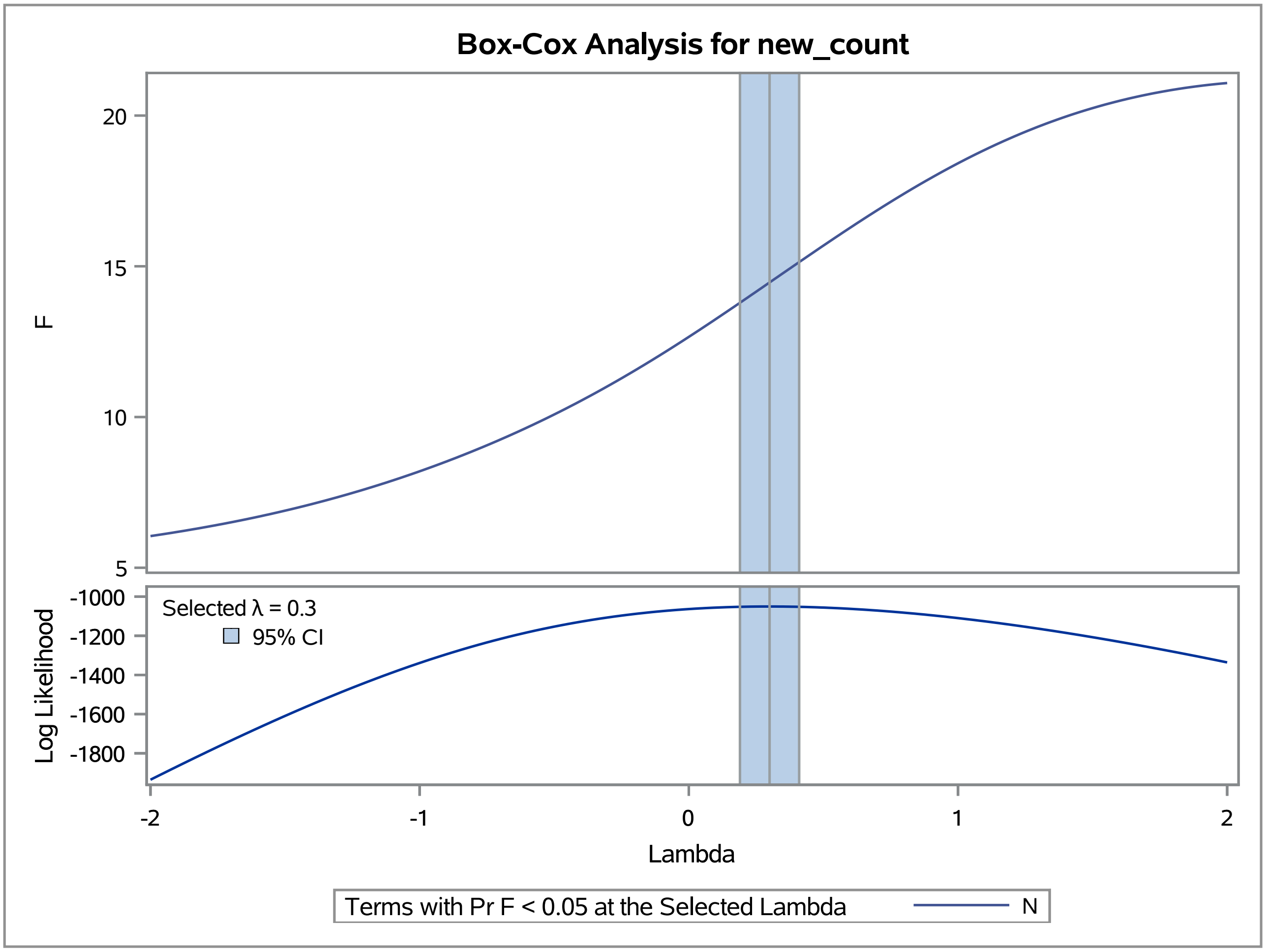
Wei SunSpot Data
Check Normality

The TRANSREG Procedure

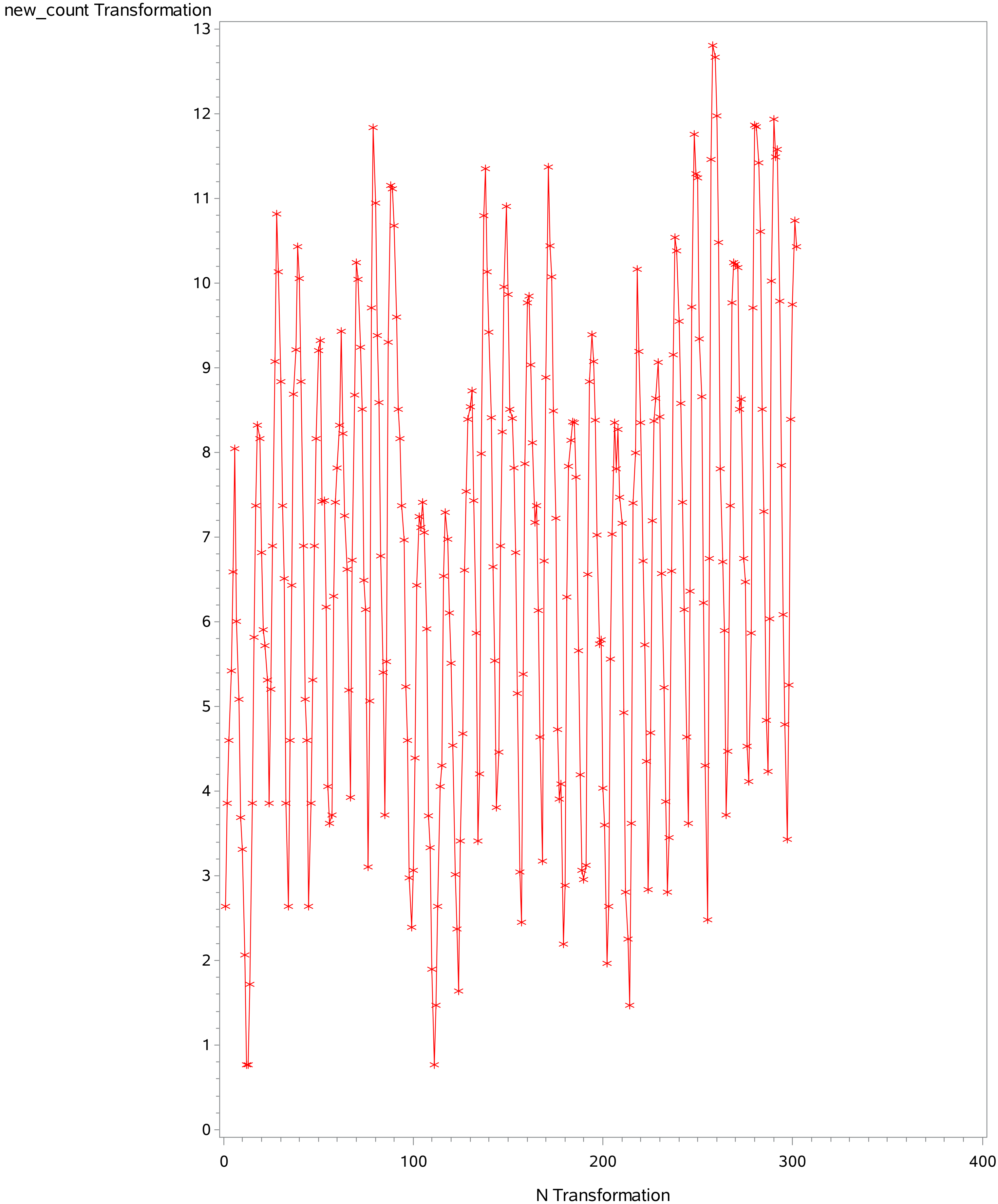


Wei SunSpot Data
Check Normality

The TRANSREG Procedure

Model Statement Specification Details				
Type	**DF**	**Variable**	**Description**	**Value**
Dep	1	BoxCox(new_count)	Lambda Used	0.3
			Lambda	0.3
			Log Likelihood	-1050.5
			Conv. Lambda	
			Conv. Lambda LL	
			CI Limit	-1052.4
			Alpha	0.05
Ind	1	Identity(N)	DF	1

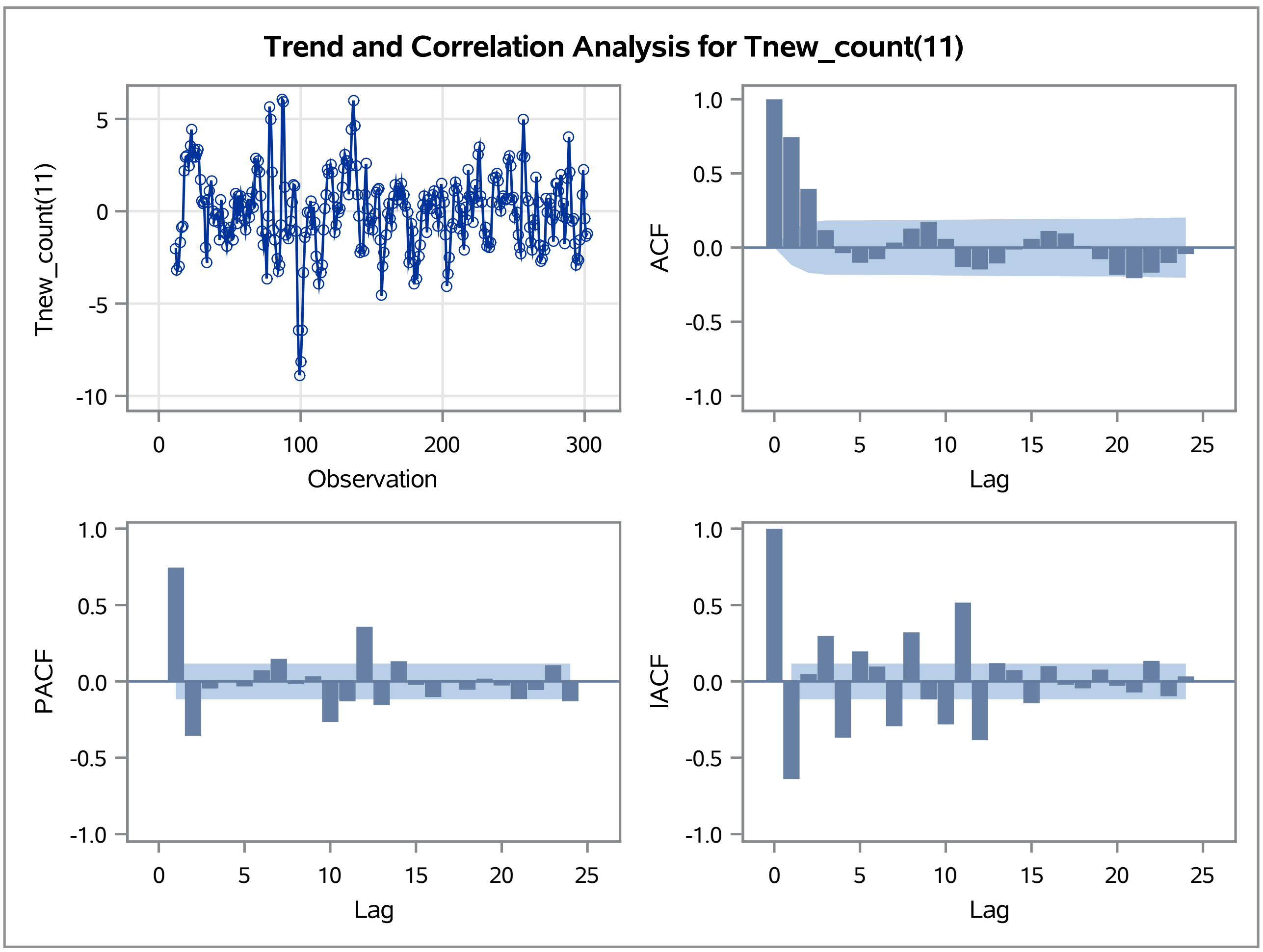
Wei SunSpot Data



The ARIMA Procedure

Name of Variable = Tnew_count	
Period(s) of Differencing	11
Mean of Working Series	0
Standard Deviation	2.108164
Number of Observations	291
Observation(s) eliminated by differencing	11

Autocorrelation Check for White Noise									
To Lag	**Chi-Square**	**DF**	**Pr > ChiSq**	**Autocorrelations**					
6	218.93	6	<.0001	0.745	0.396	0.117	-0.038	-0.102	-0.078
12	246.26	12	<.0001	0.034	0.128	0.173	0.059	-0.131	-0.147
18	257.65	18	<.0001	-0.107	-0.013	0.059	0.112	0.096	0.010
24	296.63	24	<.0001	-0.078	-0.183	-0.206	-0.169	-0.103	-0.044



The ARIMA Procedure

Conditional Least Squares Estimation					
Parameter	Estimate	Standard Error	t Value	Approx Pr > |t|	Lag
MA1,1	-0.33004	0.05515	-5.98	<.0001	1
MA1,2	-0.22330	0.05078	-4.40	<.0001	10
MA1,3	0.37993	0.05948	6.39	<.0001	11
AR1,1	0.69546	0.04935	14.09	<.0001	1

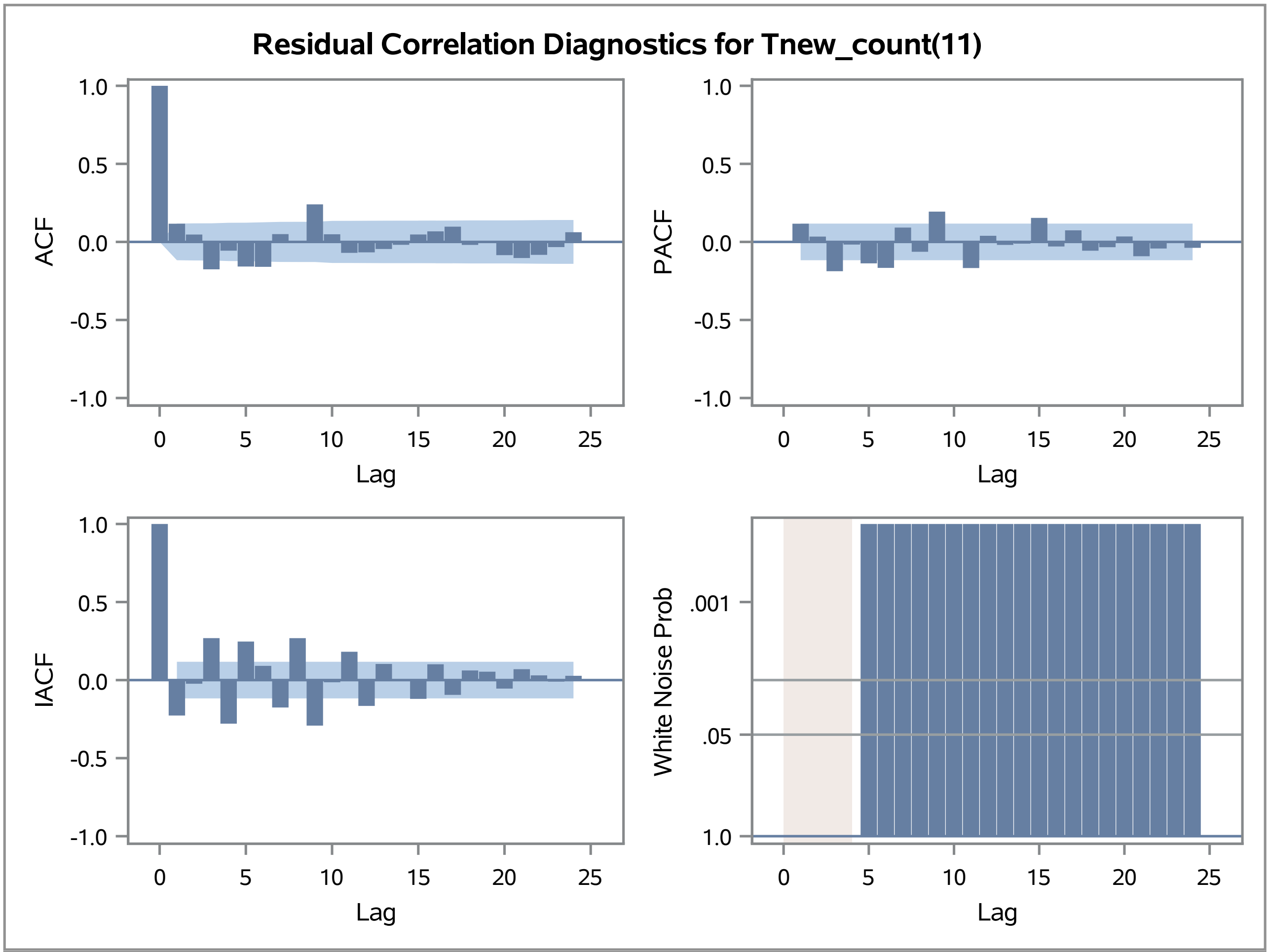
Variance Estimate	1.386365
Std Error Estimate	1.17744
AIC	924.8599
SBC	939.5532
Number of Residuals	291

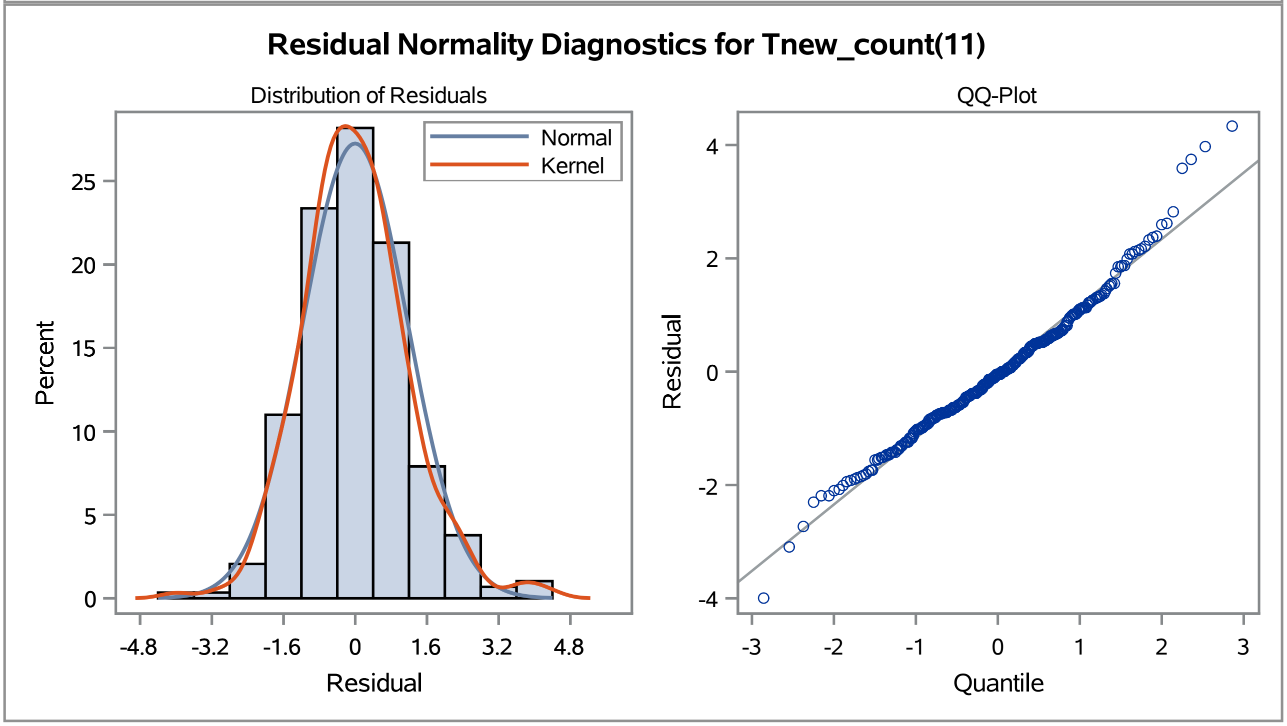
*** AIC and SBC do not include log determinant.**

Correlations of Parameter Estimates				
Parameter	MA1,1	MA1,2	MA1,3	AR1,1
MA1,1	1.000	-0.189	0.558	0.493
MA1,2	-0.189	1.000	0.513	0.026
MA1,3	0.558	0.513	1.000	0.371
AR1,1	0.493	0.026	0.371	1.000

Autocorrelation Check of Residuals									
To Lag	Chi-Square	DF	Pr > ChiSq	Autocorrelations					
6	29.76	2	<.0001	0.117	0.047	-0.176	-0.056	-0.158	-0.160
12	51.59	8	<.0001	0.050	-0.003	0.240	0.049	-0.070	-0.067
18	57.52	14	<.0001	-0.045	-0.019	0.048	0.068	0.098	-0.019
24	66.90	20	<.0001	0.005	-0.085	-0.103	-0.083	-0.033	0.062
30	69.27	26	<.0001	-0.016	0.035	-0.048	0.017	-0.018	-0.054
36	74.94	32	<.0001	0.044	0.005	0.003	-0.029	0.006	-0.119
42	80.32	38	<.0001	-0.084	-0.002	-0.017	0.031	0.050	0.071
48	88.50	44	<.0001	0.017	-0.028	-0.135	-0.040	-0.034	0.038

The ARIMA Procedure





The ARIMA Procedure

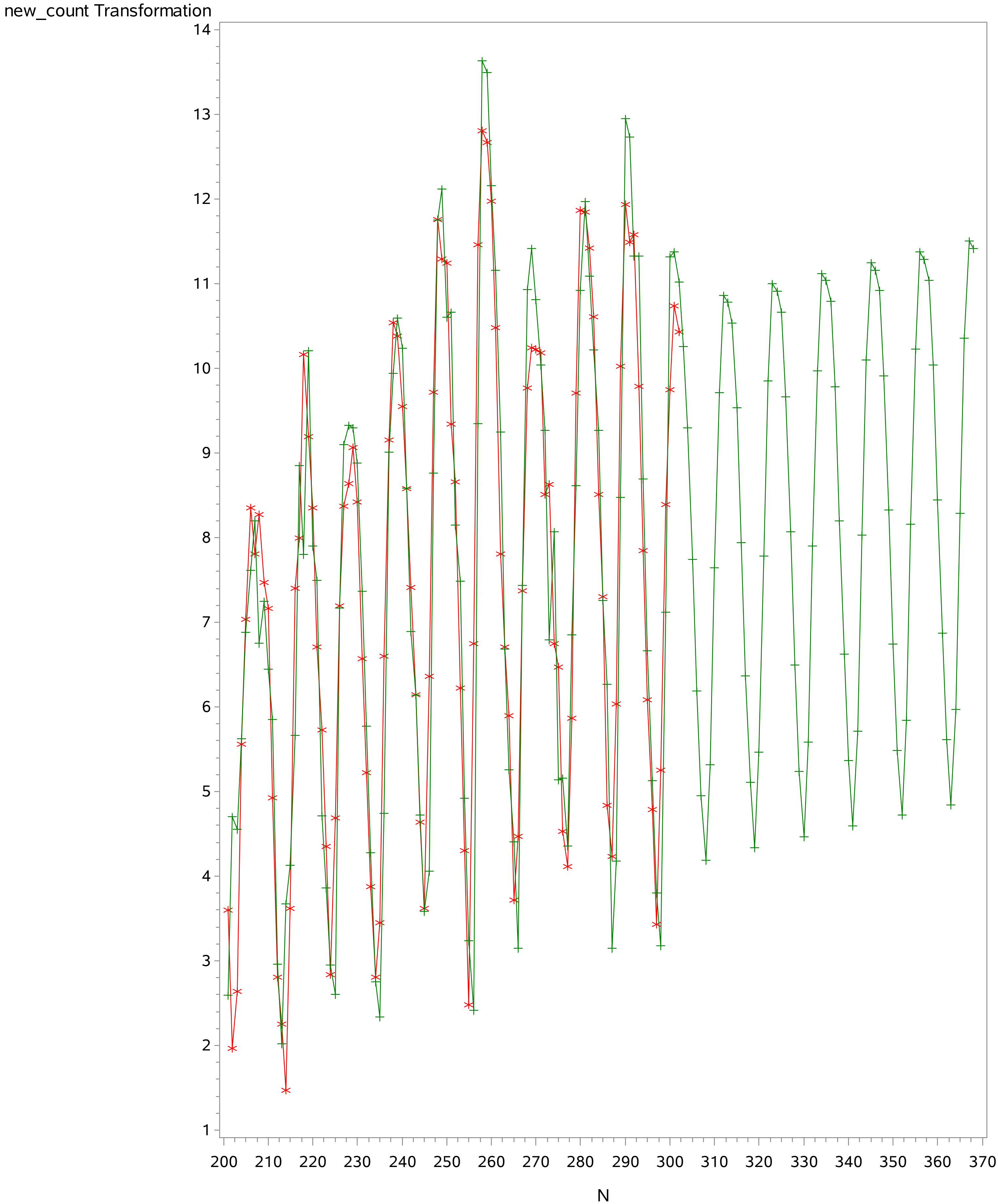
Model for variable Tnew_count	
Data have been centered by subtracting the value	0.126351
Period(s) of Differencing	11

No mean term in this model.

Autoregressive Factors	
Factor 1:	1 - 0.69546 B**(1)

Moving Average Factors	
Factor 1:	1 + 0.33004 B**(1) + 0.2233 B**(10) - 0.37993 B**(11)

Wei SunSpot Data



Wei SunSpot Data