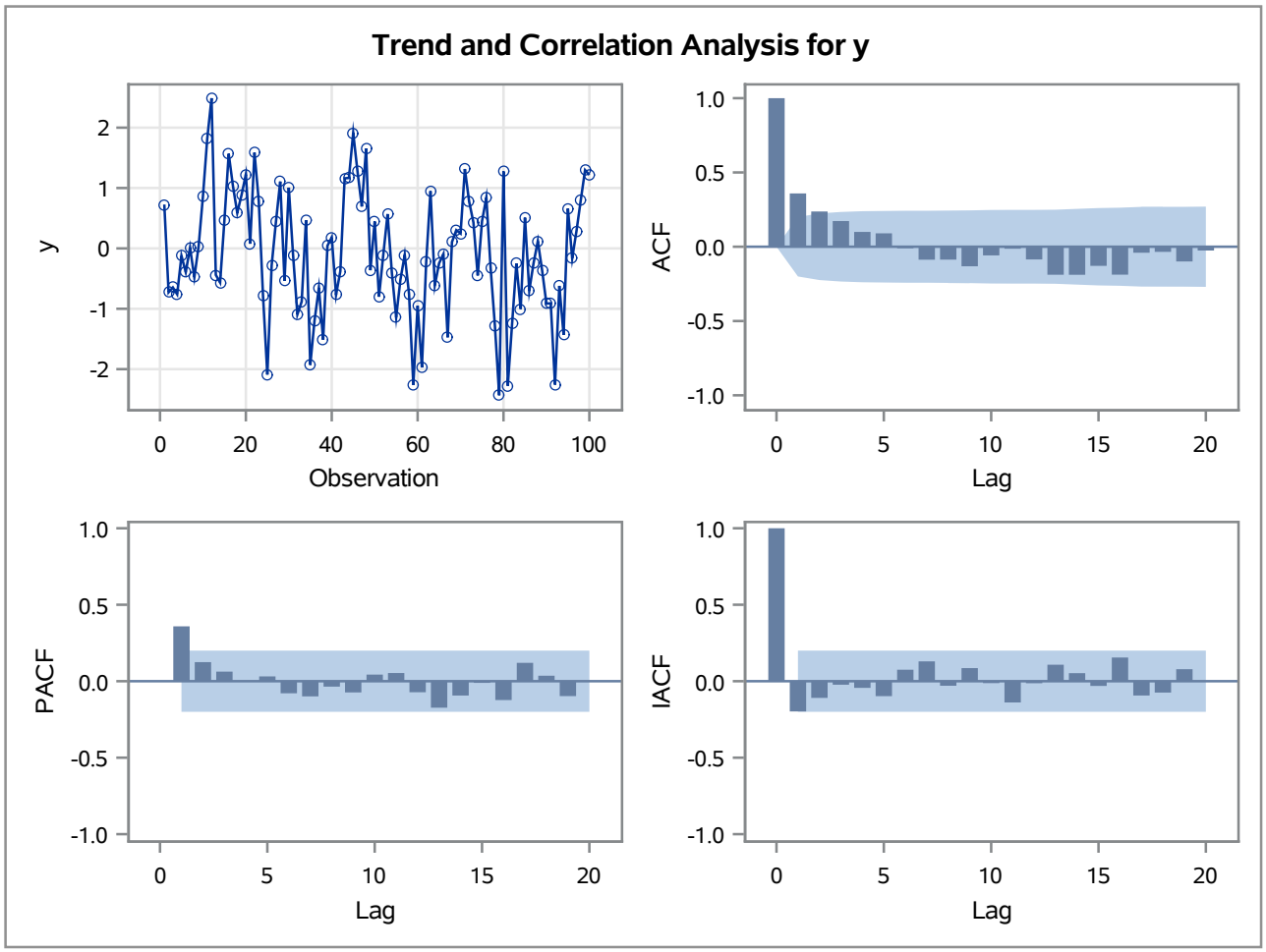
The ARIMA Procedure

Name of Variable = y	
Mean of Working Series	-0.07387
Standard Deviation	1.021919
Number of Observations	100

Autocorrelation Check for White Noise									
To Lag	Chi-Square	DF	Pr > ChiSq	Autocorrelations					
6	24.20	6	0.0005	0.359	0.237	0.173	0.100	0.090	-0.010
12	29.06	12	0.0039	-0.087	-0.087	-0.132	-0.058	-0.013	-0.086
18	44.07	18	0.0006	-0.188	-0.189	-0.129	-0.188	-0.040	-0.035



Conditional Least Squares Estimation					
Parameter	Estimate	Standard Error	t Value	Approx Pr > |t|	Lag
MU	-0.04845	0.18656	-0.26	0.7957	0
MA1,1	0.36844	0.23135	1.59	0.1145	1
AR1,1	0.68159	0.18455	3.69	0.0004	1

The ARIMA Procedure

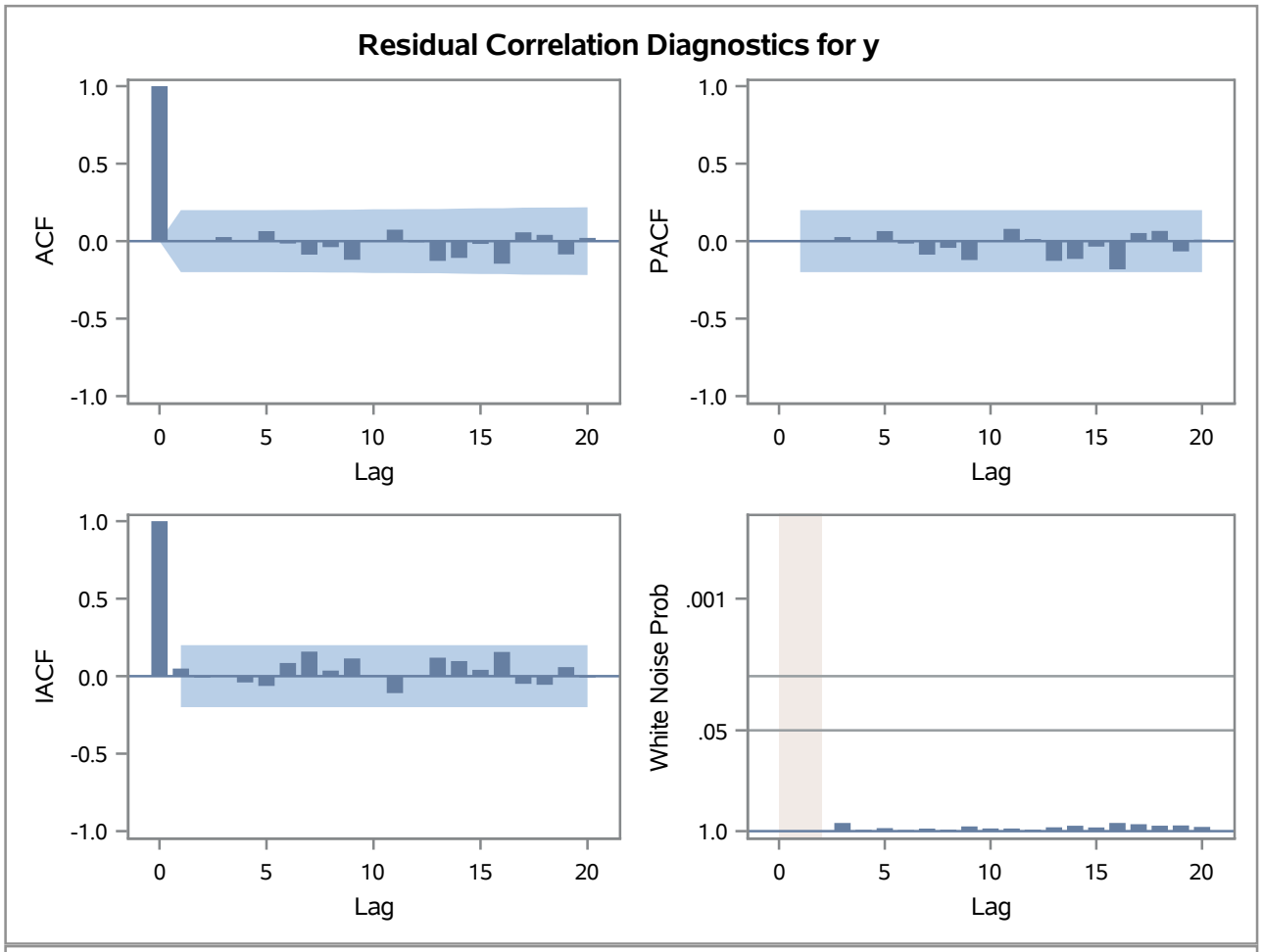
Constant Estimate	-0.01543
Variance Estimate	0.91623
Std Error Estimate	0.957199
AIC	277.993
SBC	285.8086
Number of Residuals	100

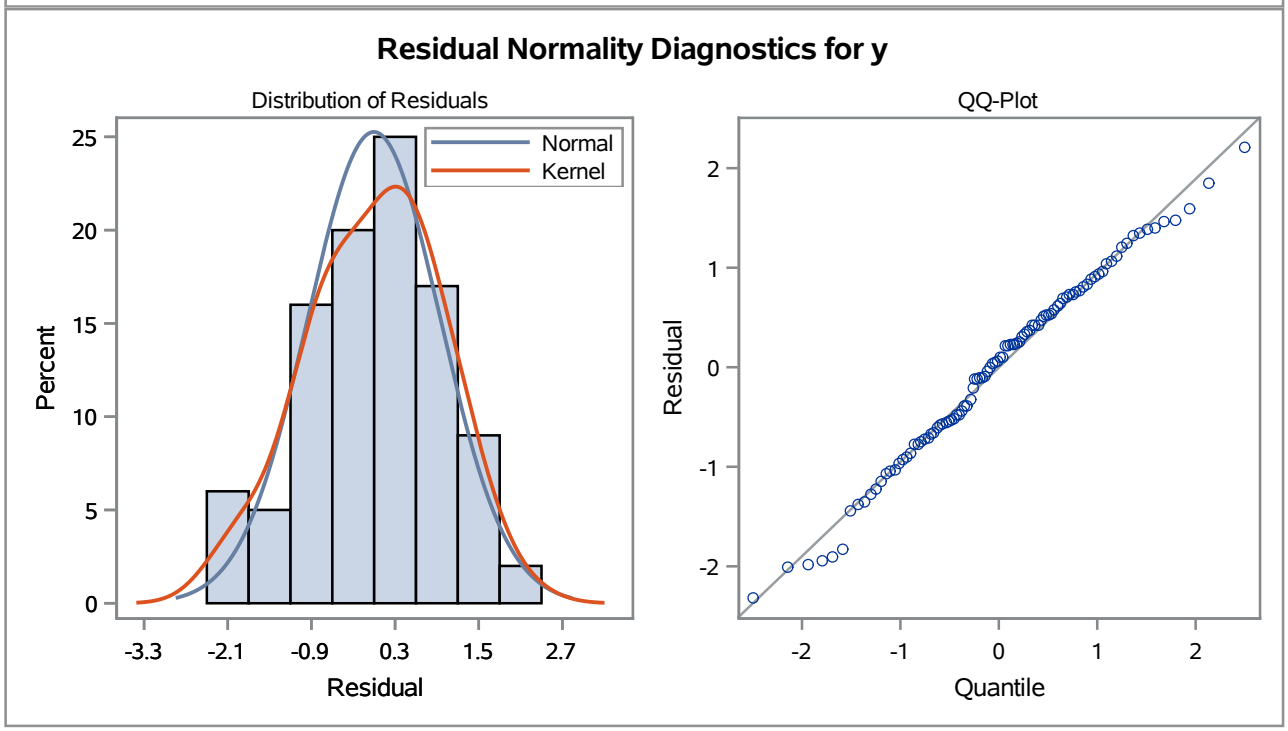
*** AIC and SBC do not include log determinant.**

Correlations of Parameter Estimates			
Parameter	**MU**	**MA1,1**	**AR1,1**
MU	1.000	0.061	0.078
MA1,1	0.061	1.000	0.911
AR1,1	0.078	0.911	1.000

Autocorrelation Check of Residuals									
To Lag	**Chi-Square**	**DF**	**Pr > ChiSq**	**Autocorrelations**					
6	0.55	4	0.9687	-0.003	-0.003	0.026	-0.002	0.065	-0.015
12	3.80	10	0.9560	-0.087	-0.039	-0.120	-0.003	0.074	-0.007
18	10.29	16	0.8509	-0.127	-0.108	-0.018	-0.145	0.057	0.041
24	19.62	22	0.6069	-0.085	0.021	-0.197	0.038	0.154	-0.005

The ARIMA Procedure





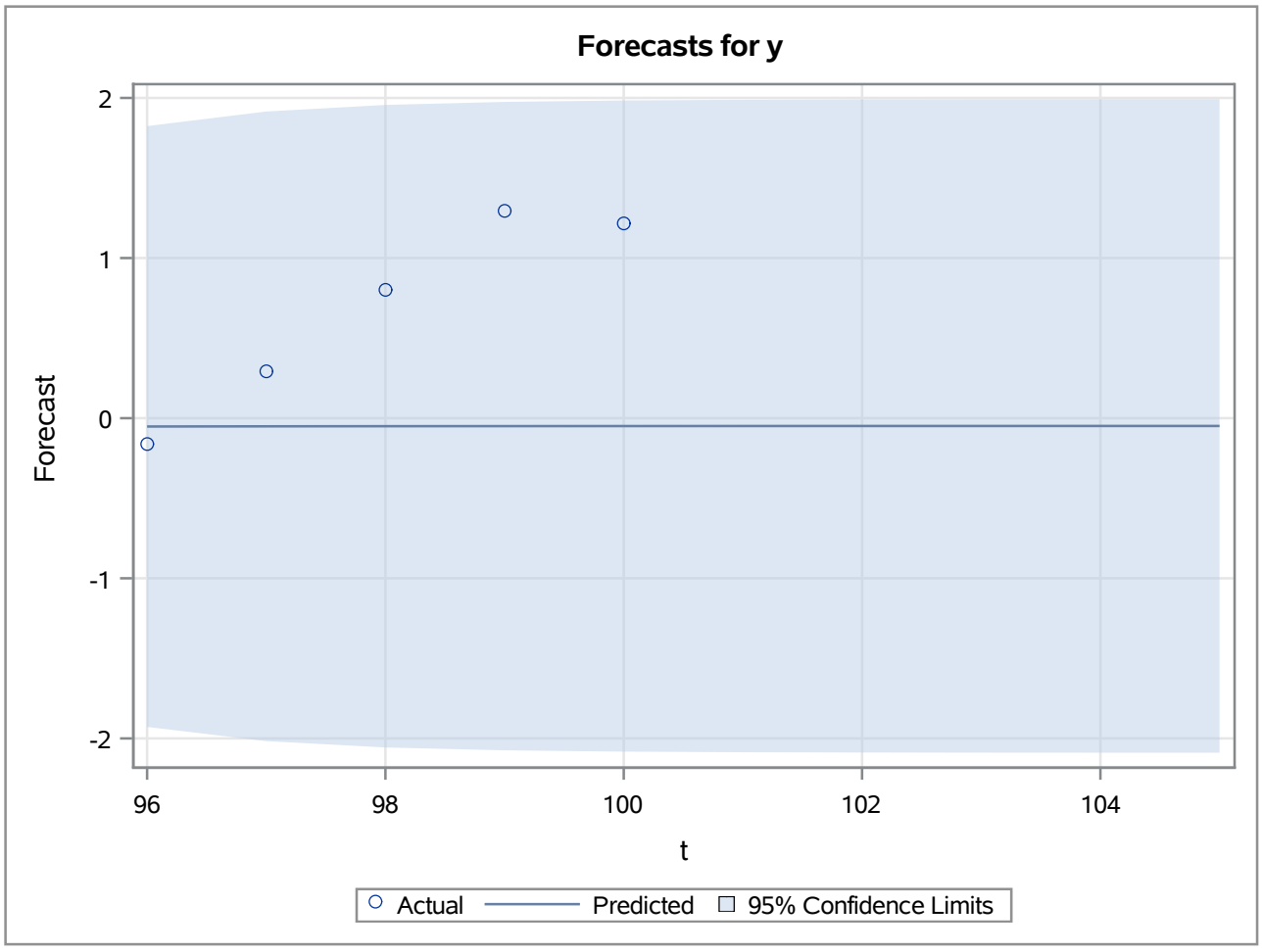
Model for variable y	
Estimated Mean	-0.04845

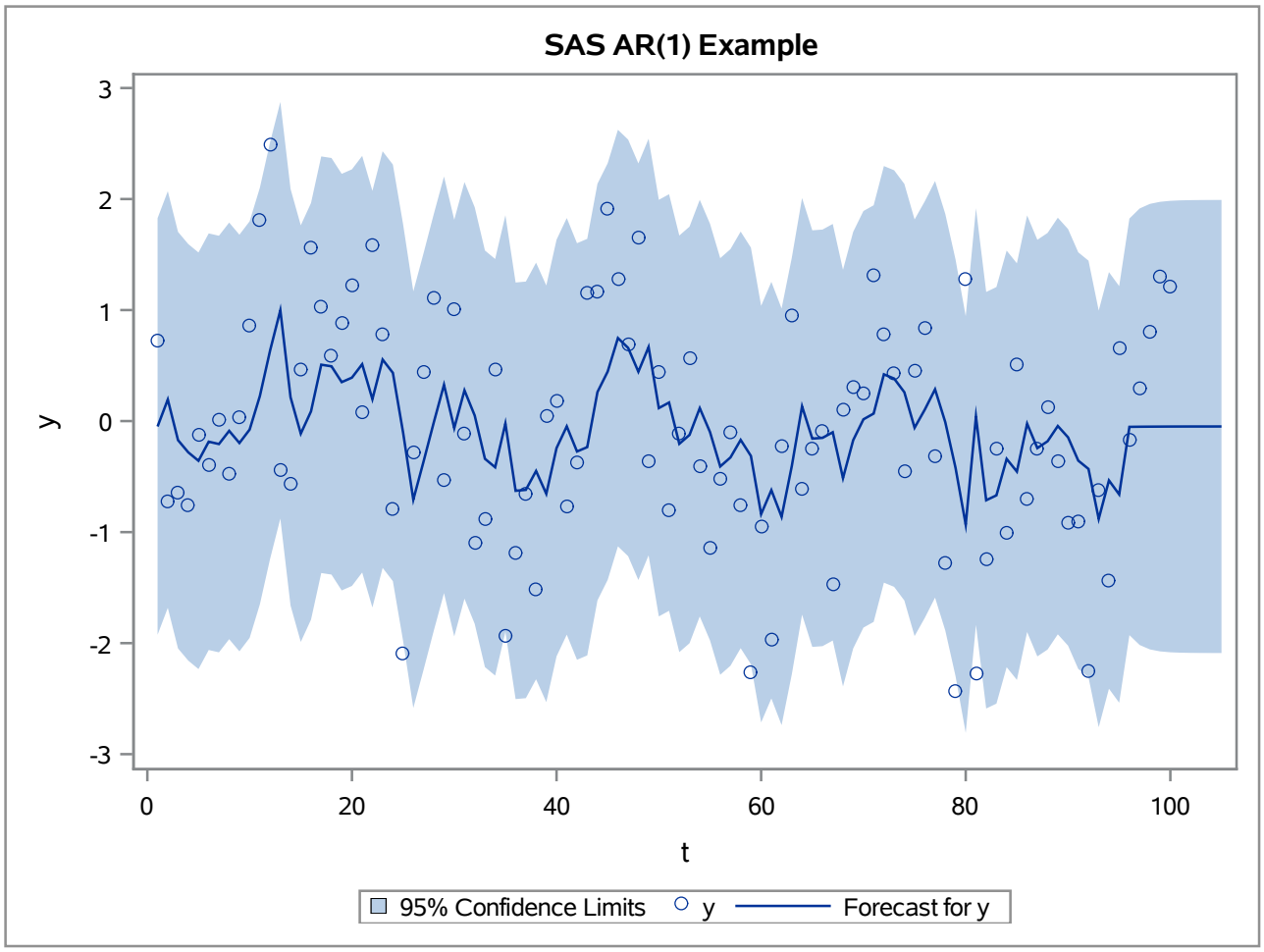
The ARIMA Procedure

Autoregressive Factors	
Factor 1:	1 - 0.68159 B**(1)

Moving Average Factors	
Factor 1:	1 - 0.36844 B**(1)

Forecasts for variable y						
Obs	**Forecast**	**Std Error**	**95% Confidence Limits**		**Actual**	**Residual**
96	-0.0520	0.9572	-1.9280	1.8241	-0.1643	-0.1123
97	-0.0508	1.0030	-2.0168	1.9151	0.2897	0.3405
98	-0.0501	1.0236	-2.0564	1.9562	0.8019	0.8519
99	-0.0496	1.0331	-2.0743	1.9752	1.2972	1.3467
100	-0.0492	1.0374	-2.0825	1.9841	1.2162	1.2654
101	-0.0490	1.0394	-2.0862	1.9883	.	.
102	-0.0488	1.0404	-2.0879	1.9903	.	.
103	-0.0487	1.0408	-2.0886	1.9912	.	.
104	-0.0486	1.0410	-2.0889	1.9917	.	.
105	-0.0486	1.0411	-2.0891	1.9919	.	.




SAS AR(1) Example
3
2
1
0
-1
-2
-3
y
0
20
40
60
80
100
t
95% Confidence Limits
y
Forecast for y