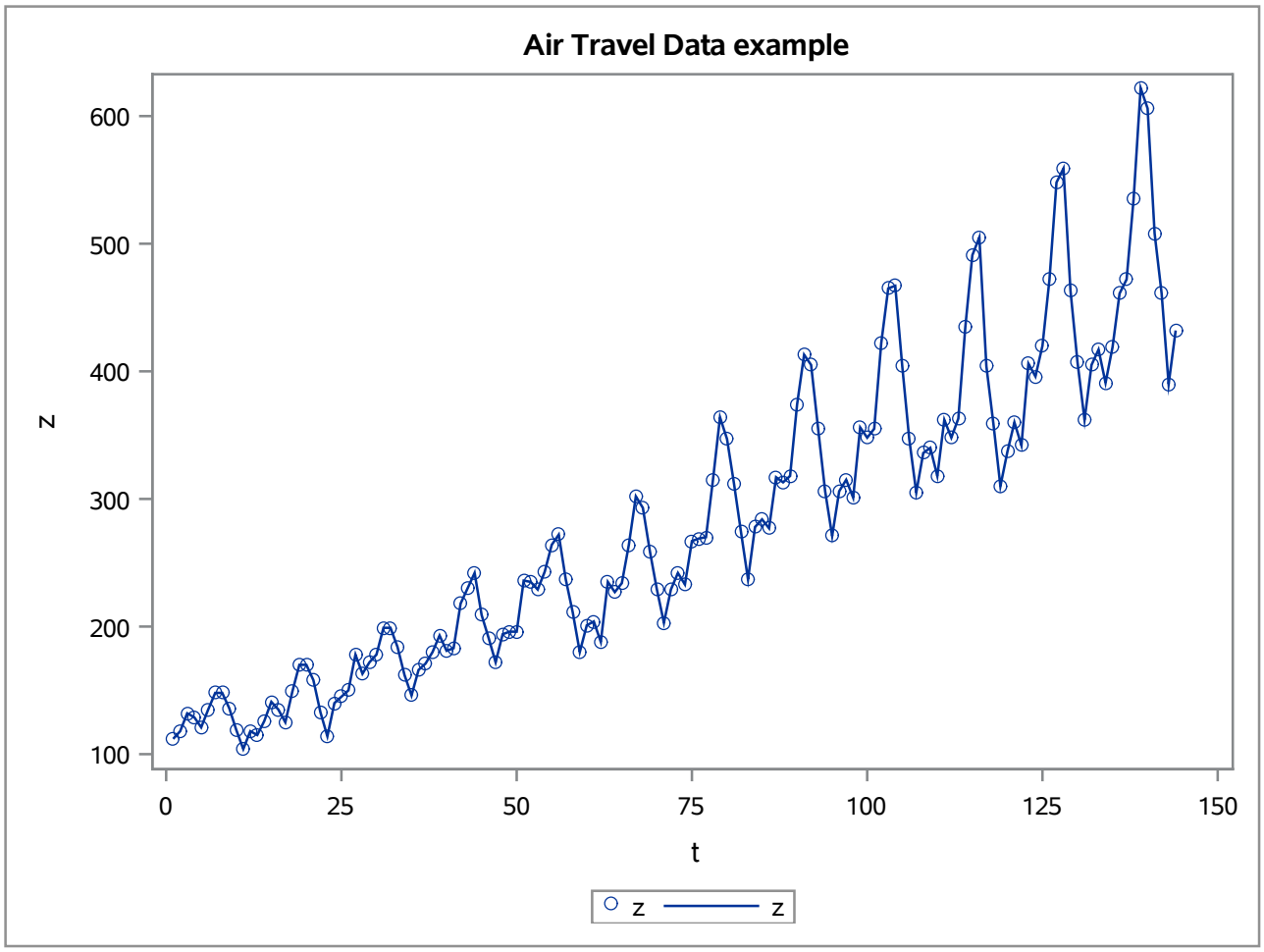
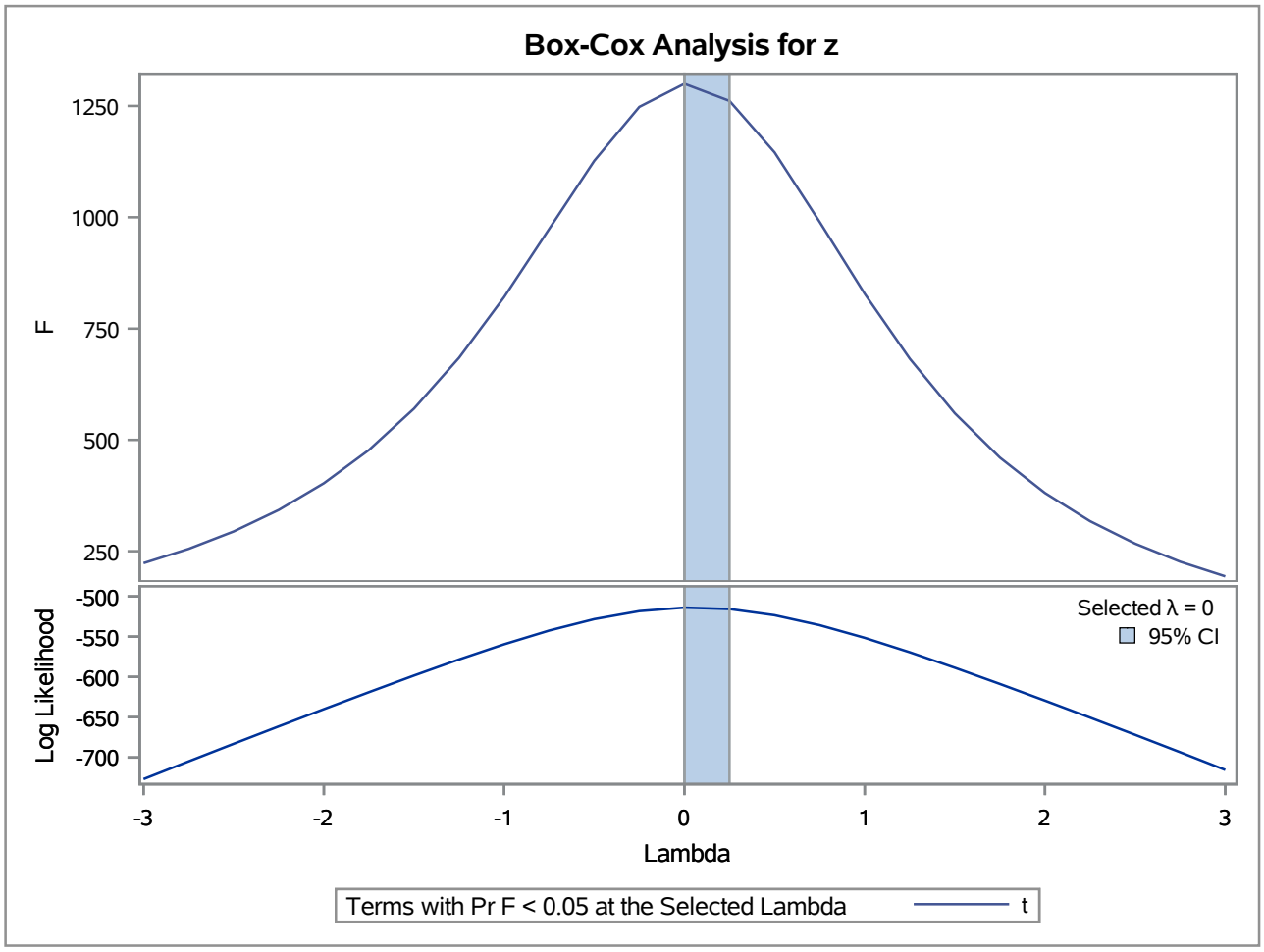
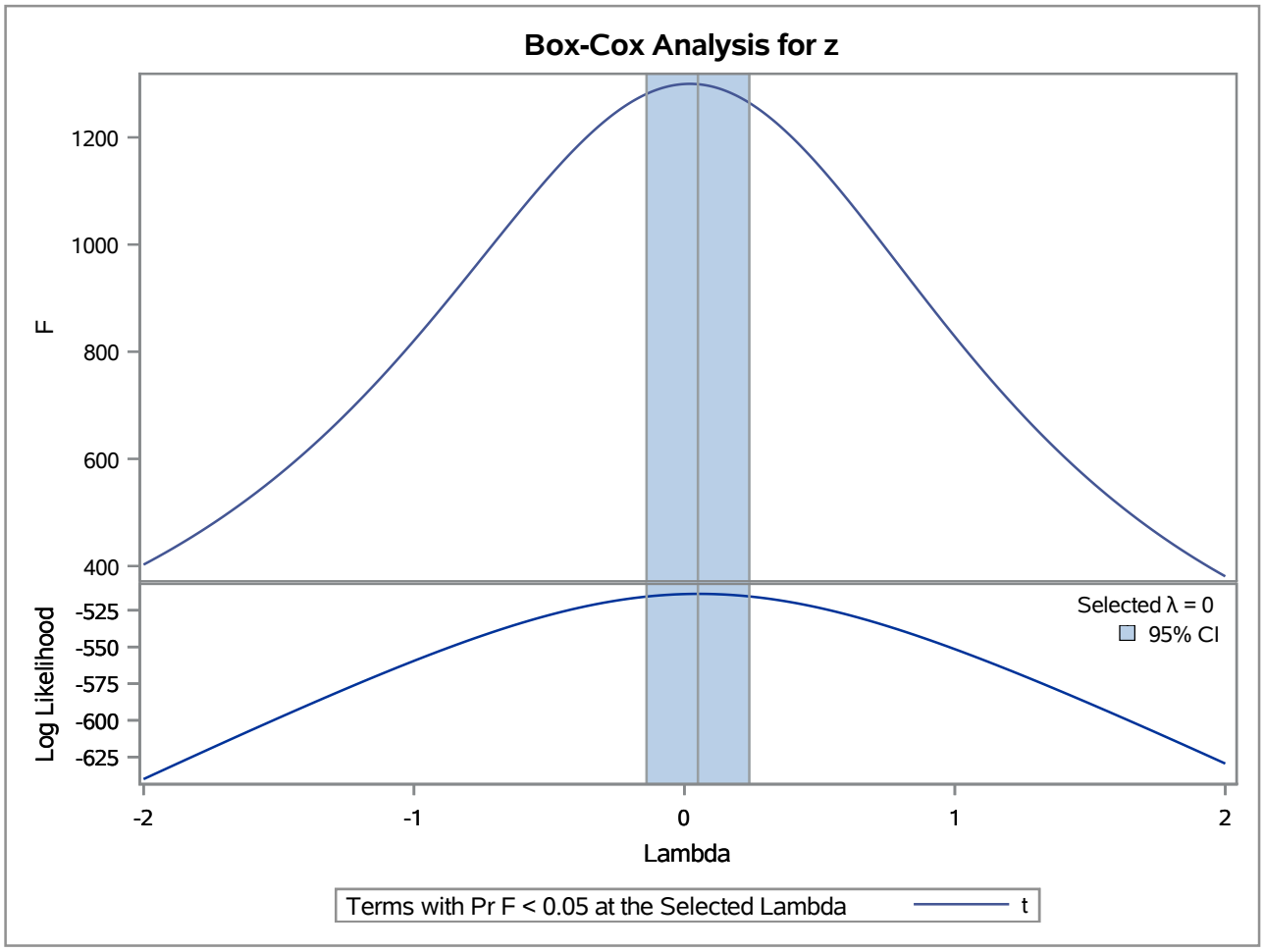

Air Travel Data example
600
500
400
300
200
100
z
0
25
50
75
100
125
150
t
z
z

The TRANSREG Procedure

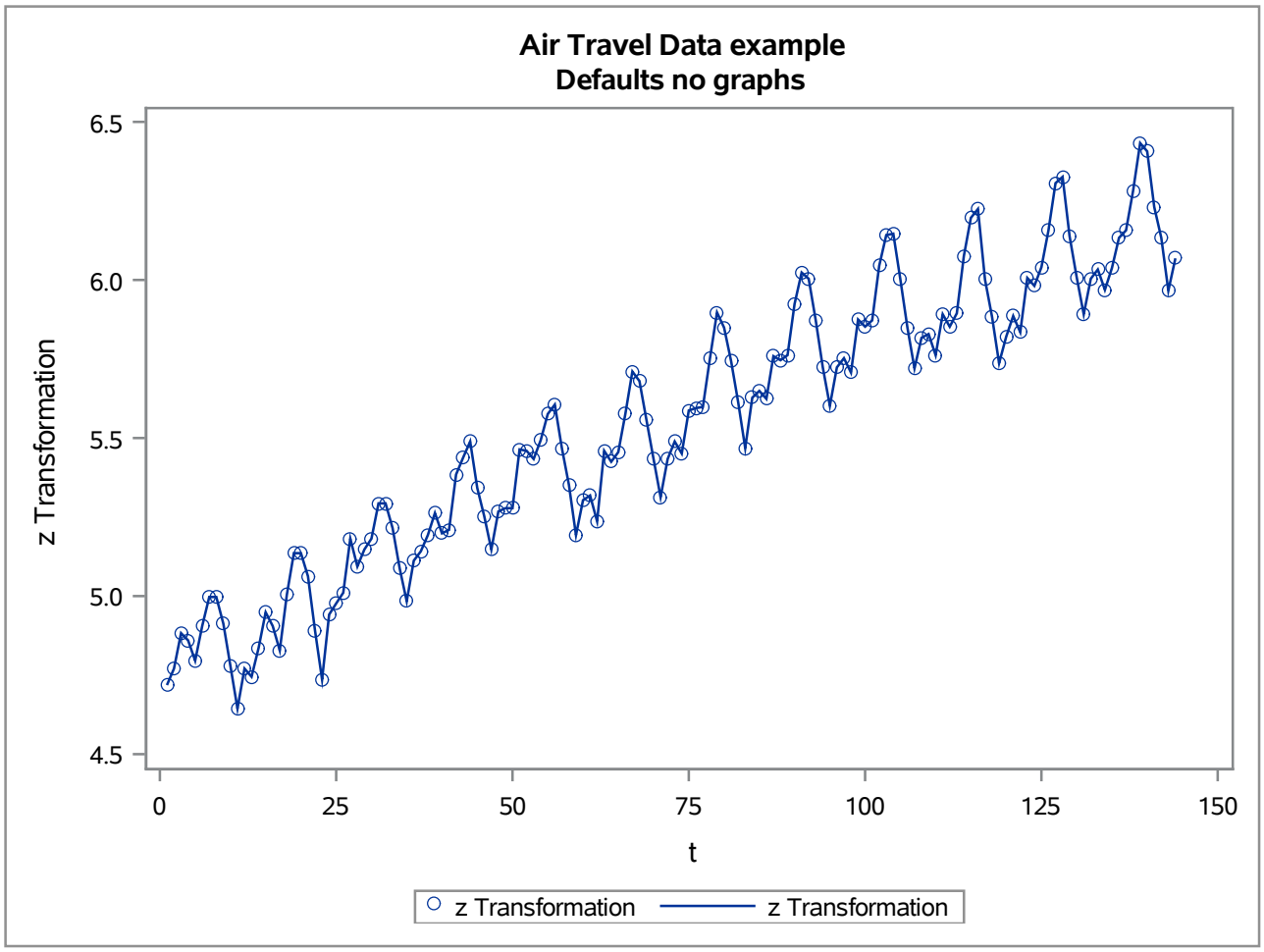


The TRANSREG Procedure



The TRANSREG Procedure

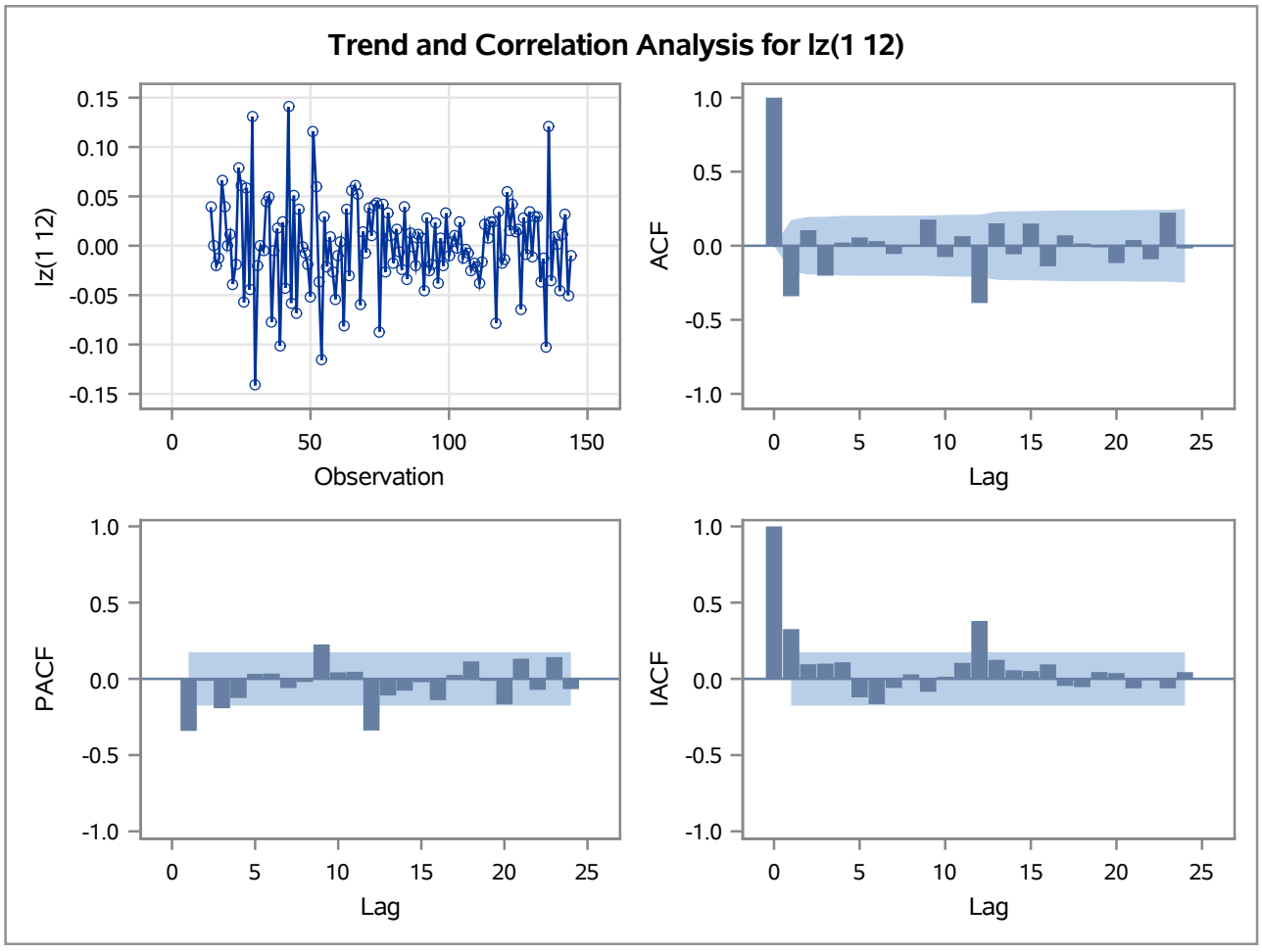
Model Statement Specification Details				
Type	**DF**	**Variable**	**Description**	**Value**
Dep	1	BoxCox(z)	Lambda Used	0
			Lambda	0.05
			Log Likelihood	-513.8
			Conv. Lambda	0
			Conv. Lambda LL	-514.0
			CI Limit	-515.7
			Alpha	0.05
			Options	Convenient Lambda Used
Ind	1	Identity(t)	DF	1


Air Travel Data example
Defaults no graphs
z Transformation
6.5
6.0
5.5
5.0
4.5
0
25
50
75
100
125
150
t
z Transformation
z Transformation

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

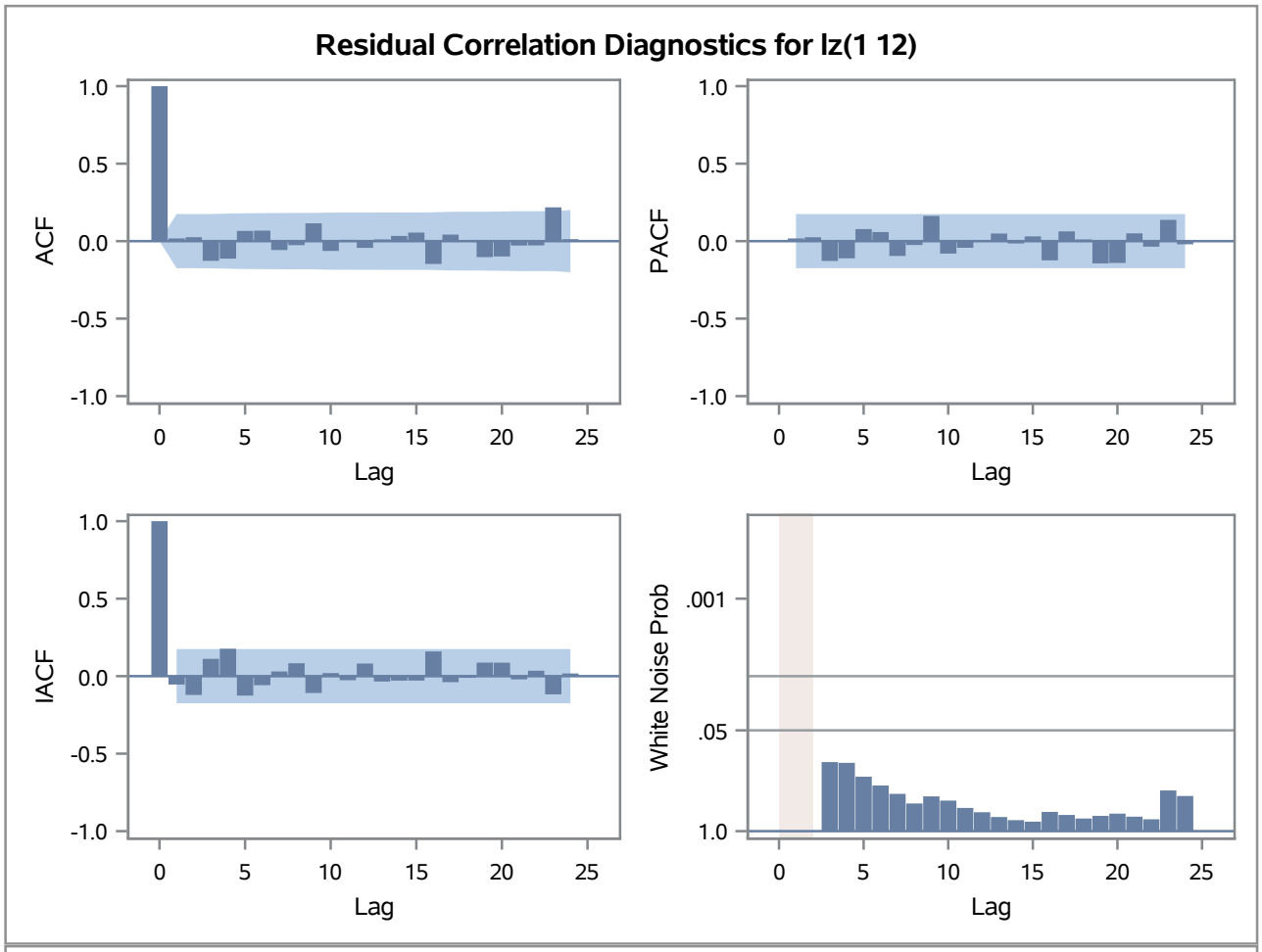
Maximum Likelihood Estimation					
Parameter	Estimate	Standard Error	t Value	Approx Pr > |t|	Lag
MA1,1	0.40194	0.07988	5.03	<.0001	1
MA2,1	0.55686	0.08403	6.63	<.0001	12

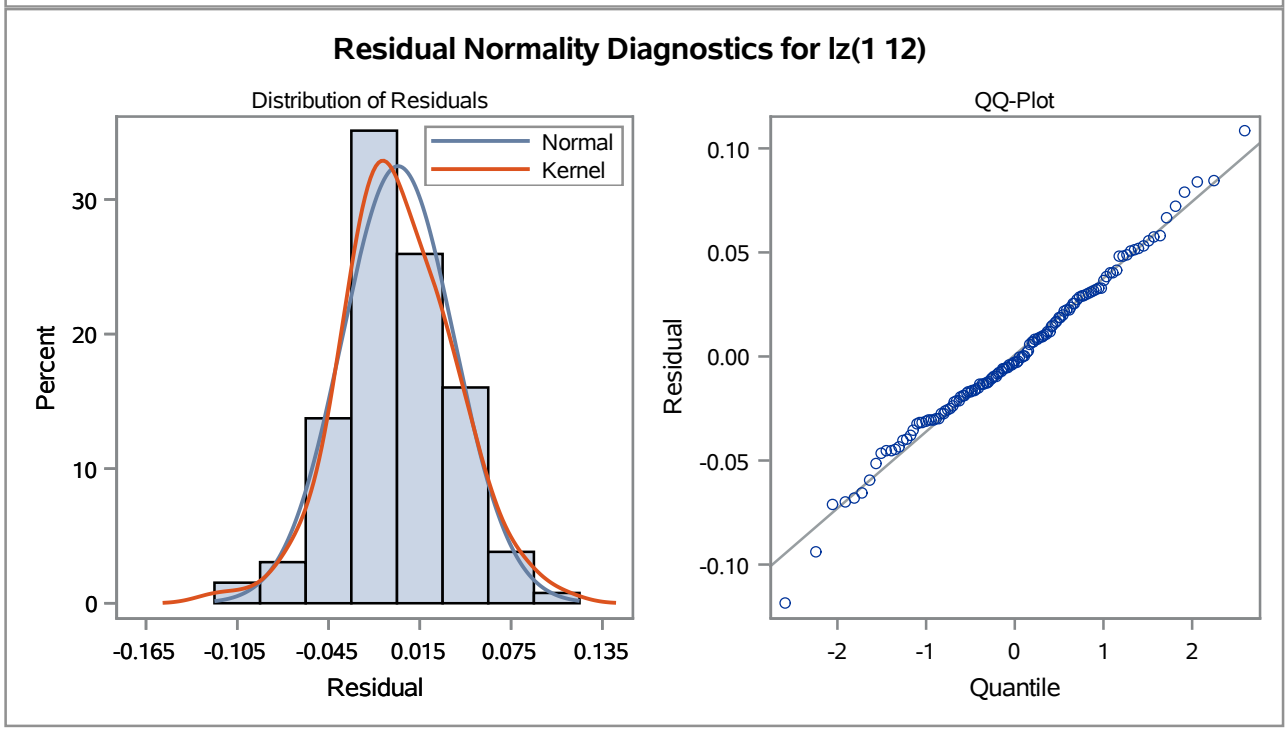
Variance Estimate	0.001369
Std Error Estimate	0.037
AIC	-485.393
SBC	-479.643
Number of Residuals	131

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

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)

The ARIMA Procedure

Forecasts for variable lz						
Obs	Forecast	Std Error	95% Confidence Limits		Actual	Residual
140	6.4391	0.0370	6.3666	6.5116	6.4069	-0.0322
141	6.2595	0.0431	6.1750	6.3440	6.2305	-0.0290
142	6.1290	0.0485	6.0340	6.2240	6.1334	0.0044
143	6.0007	0.0533	5.8963	6.1052	5.9661	-0.0346
144	6.1071	0.0577	5.9940	6.2201	6.0684	-0.0387
145	6.1428	0.0618	6.0217	6.2639	.	.
146	6.0864	0.0656	5.9578	6.2150	.	.
147	6.2043	0.0693	6.0686	6.3401	.	.
148	6.2319	0.0727	6.0894	6.3744	.	.
149	6.2652	0.0760	6.1162	6.4142	.	.
150	6.4014	0.0792	6.2463	6.5566	.	.
151	6.5399	0.0822	6.3788	6.7010	.	.
152	6.5498	0.0908	6.3719	6.7277	.	.
153	6.3702	0.0962	6.1816	6.5588	.	.
154	6.2397	0.1014	6.0410	6.4384	.	.
155	6.1115	0.1063	5.9031	6.3198	.	.
156	6.2178	0.1110	6.0003	6.4353	.	.
157	6.2535	0.1155	6.0272	6.4799	.	.
158	6.1971	0.1198	5.9623	6.4320	.	.
159	6.3151	0.1240	6.0720	6.5581	.	.
160	6.3427	0.1281	6.0917	6.5936	.	.
161	6.3759	0.1320	6.1172	6.6346	.	.
162	6.5121	0.1358	6.2460	6.7783	.	.
163	6.6506	0.1395	6.3773	6.9240	.	.
164	6.6605	0.1476	6.3712	6.9499	.	.
165	6.4809	0.1534	6.1802	6.7816	.	.
166	6.3504	0.1590	6.0388	6.6620	.	.
167	6.2222	0.1644	5.9000	6.5443	.	.
168	6.3285	0.1696	5.9961	6.6609	.	.
169	6.3642	0.1747	6.0219	6.7066	.	.
170	6.3078	0.1796	5.9559	6.6598	.	.
171	6.4258	0.1844	6.0644	6.7871	.	.
172	6.4534	0.1890	6.0829	6.8239	.	.
173	6.4866	0.1936	6.1072	6.8660	.	.

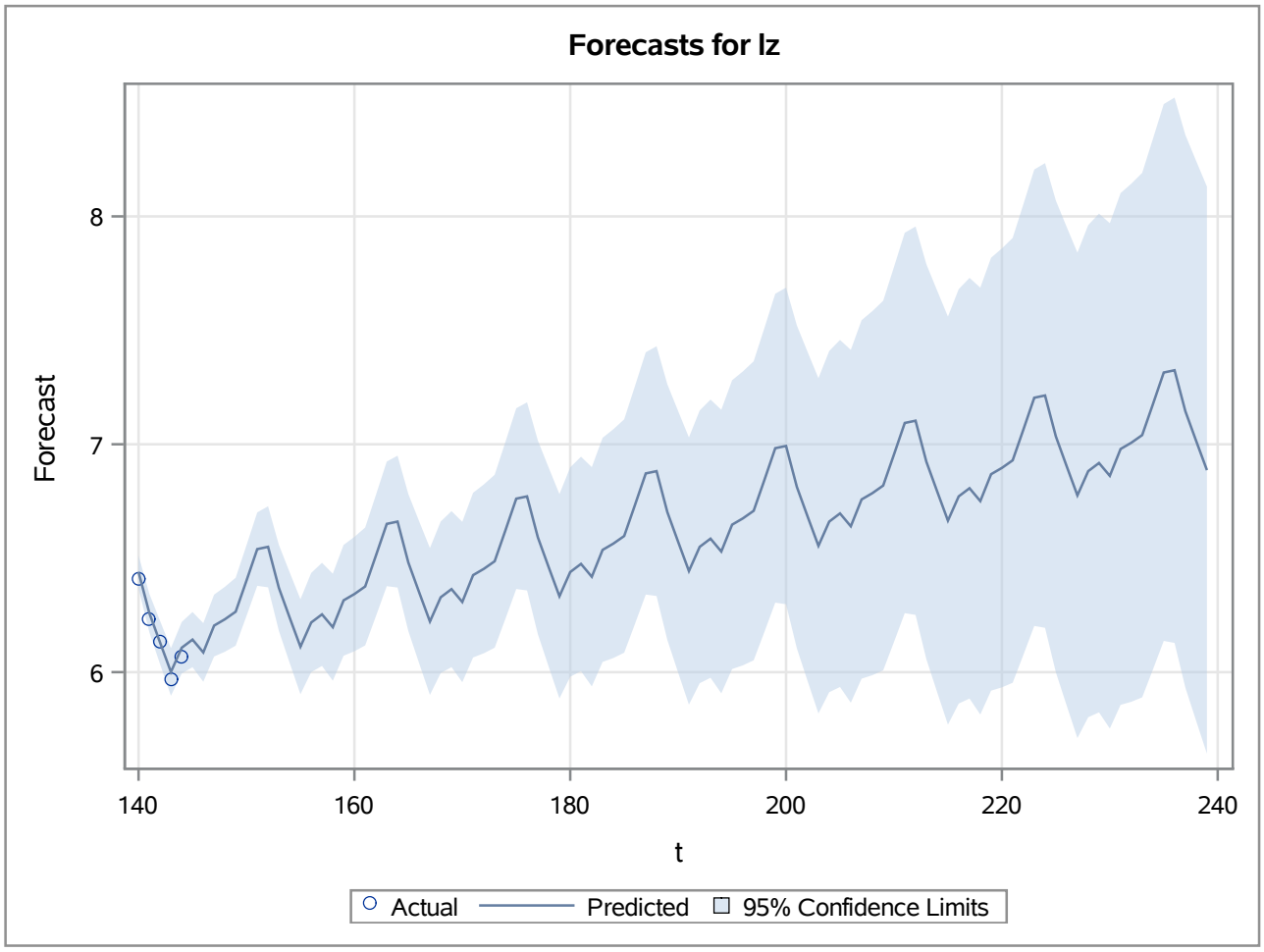
The ARIMA Procedure

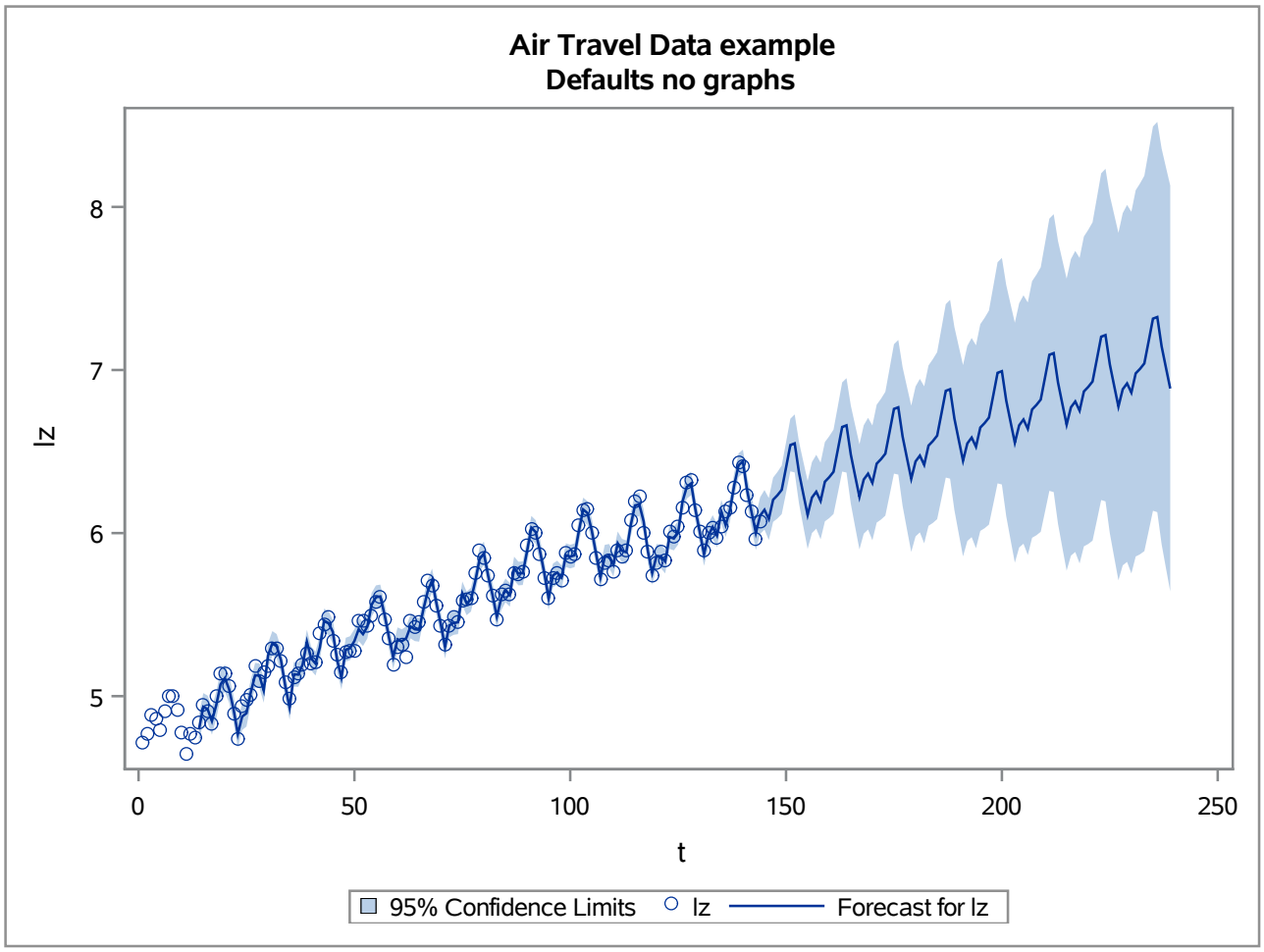
Forecasts for variable lz						
Obs	Forecast	Std Error	95% Confidence Limits		Actual	Residual
174	6.6228	0.1980	6.2347	7.0110	.	.
175	6.7614	0.2024	6.3647	7.1580	.	.
176	6.7713	0.2106	6.3586	7.1840	.	.
177	6.5916	0.2168	6.1667	7.0165	.	.
178	6.4611	0.2228	6.0244	6.8978	.	.
179	6.3329	0.2287	5.8846	6.7811	.	.
180	6.4392	0.2344	5.9797	6.8987	.	.
181	6.4750	0.2400	6.0045	6.9454	.	.
182	6.4185	0.2455	5.9373	6.8998	.	.
183	6.5365	0.2509	6.0448	7.0282	.	.
184	6.5641	0.2561	6.0621	7.0660	.	.
185	6.5973	0.2612	6.0853	7.1094	.	.
186	6.7336	0.2663	6.2116	7.2555	.	.
187	6.8721	0.2712	6.3405	7.4037	.	.
188	6.8820	0.2796	6.3339	7.4300	.	.
189	6.7023	0.2863	6.1413	7.2634	.	.
190	6.5718	0.2928	5.9980	7.1456	.	.
191	6.4436	0.2991	5.8573	7.0299	.	.
192	6.5499	0.3053	5.9515	7.1484	.	.
193	6.5857	0.3115	5.9752	7.1961	.	.
194	6.5293	0.3174	5.9071	7.1514	.	.
195	6.6472	0.3233	6.0135	7.2809	.	.
196	6.6748	0.3291	6.0298	7.3198	.	.
197	6.7080	0.3348	6.0519	7.3641	.	.
198	6.8443	0.3403	6.1772	7.5113	.	.
199	6.9828	0.3458	6.3050	7.6606	.	.
200	6.9927	0.3544	6.2980	7.6874	.	.
201	6.8130	0.3615	6.1045	7.5216	.	.
202	6.6825	0.3685	5.9604	7.4047	.	.
203	6.5543	0.3753	5.8188	7.2898	.	.
204	6.6606	0.3819	5.9120	7.4092	.	.
205	6.6964	0.3885	5.9349	7.4579	.	.
206	6.6400	0.3950	5.8658	7.4141	.	.
207	6.7579	0.4013	5.9713	7.5445	.	.

The ARIMA Procedure

Forecasts for variable lz						
Obs	Forecast	Std Error	95% Confidence Limits		Actual	Residual
208	6.7855	0.4076	5.9866	7.5844	.	.
209	6.8188	0.4138	6.0078	7.6297	.	.
210	6.9550	0.4198	6.1321	7.7778	.	.
211	7.0935	0.4258	6.2589	7.9281	.	.
212	7.1034	0.4347	6.2513	7.9555	.	.
213	6.9237	0.4422	6.0570	7.7905	.	.
214	6.7932	0.4496	5.9121	7.6744	.	.
215	6.6650	0.4568	5.7697	7.5603	.	.
216	6.7713	0.4639	5.8621	7.6806	.	.
217	6.8071	0.4709	5.8841	7.7301	.	.
218	6.7507	0.4778	5.8141	7.6872	.	.
219	6.8686	0.4846	5.9187	7.8185	.	.
220	6.8962	0.4914	5.9332	7.8593	.	.
221	6.9295	0.4980	5.9534	7.9055	.	.
222	7.0657	0.5045	6.0768	8.0545	.	.
223	7.2042	0.5110	6.2027	8.2057	.	.
224	7.2141	0.5202	6.1946	8.2336	.	.
225	7.0344	0.5280	5.9995	8.0694	.	.
226	6.9040	0.5358	5.8538	7.9541	.	.
227	6.7757	0.5434	5.7107	7.8408	.	.
228	6.8821	0.5509	5.8022	7.9619	.	.
229	6.9178	0.5584	5.8234	8.0122	.	.
230	6.8614	0.5657	5.7526	7.9701	.	.
231	6.9793	0.5729	5.8564	8.1023	.	.
232	7.0069	0.5801	5.8700	8.1439	.	.
233	7.0402	0.5871	5.8894	8.1910	.	.
234	7.1764	0.5941	6.0119	8.3408	.	.
235	7.3149	0.6010	6.1370	8.4929	.	.
236	7.3248	0.6105	6.1283	8.5214	.	.
237	7.1452	0.6187	5.9325	8.3578	.	.
238	7.0147	0.6268	5.7861	8.2433	.	.
239	6.8864	0.6349	5.6421	8.1307	.	.

The ARIMA Procedure




Air Travel Data example
Defaults no graphs
lz
8
7
6
5
0
50
100
150
200
250
t
95% Confidence Limits
lz
Forecast for lz