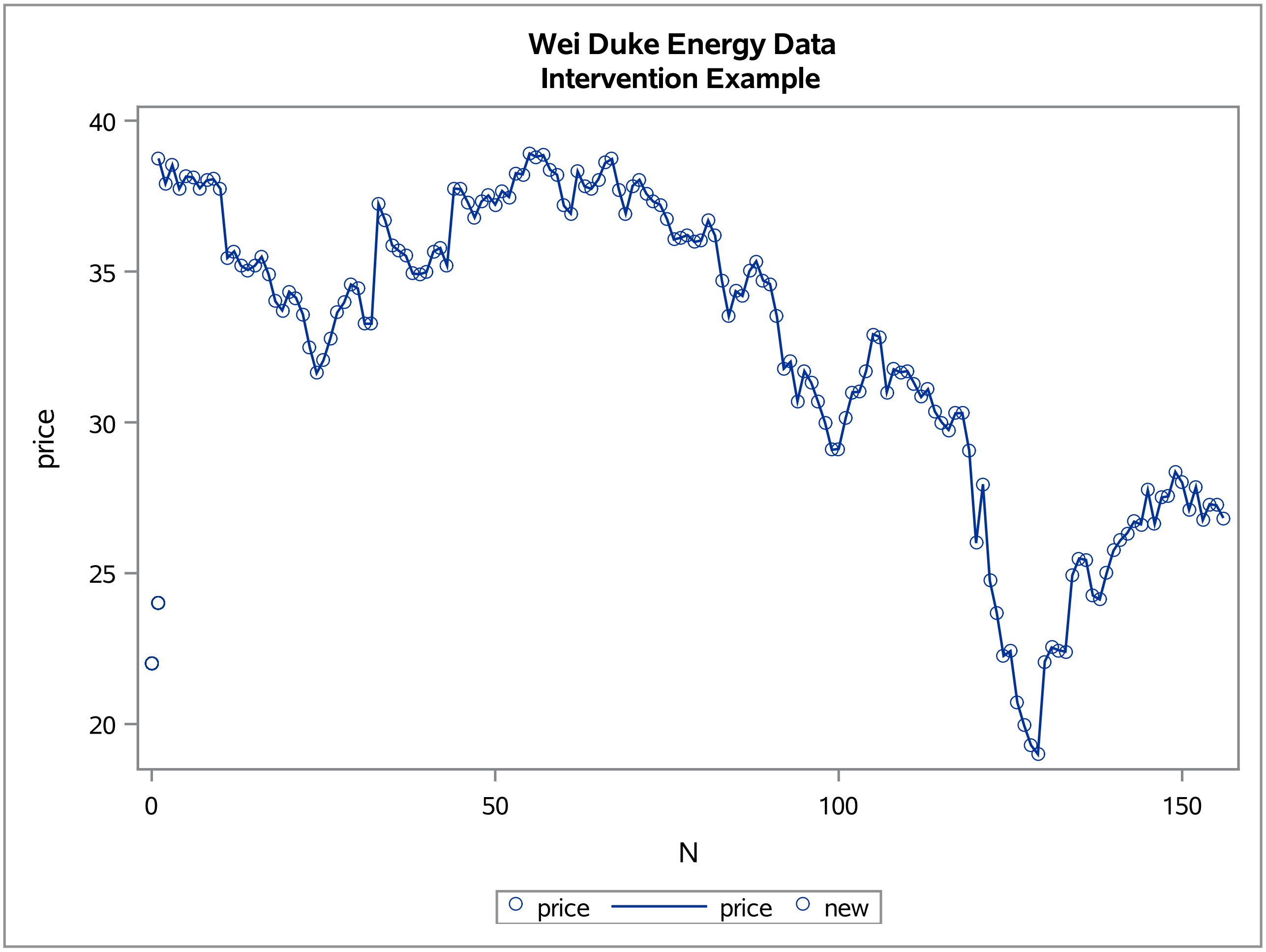
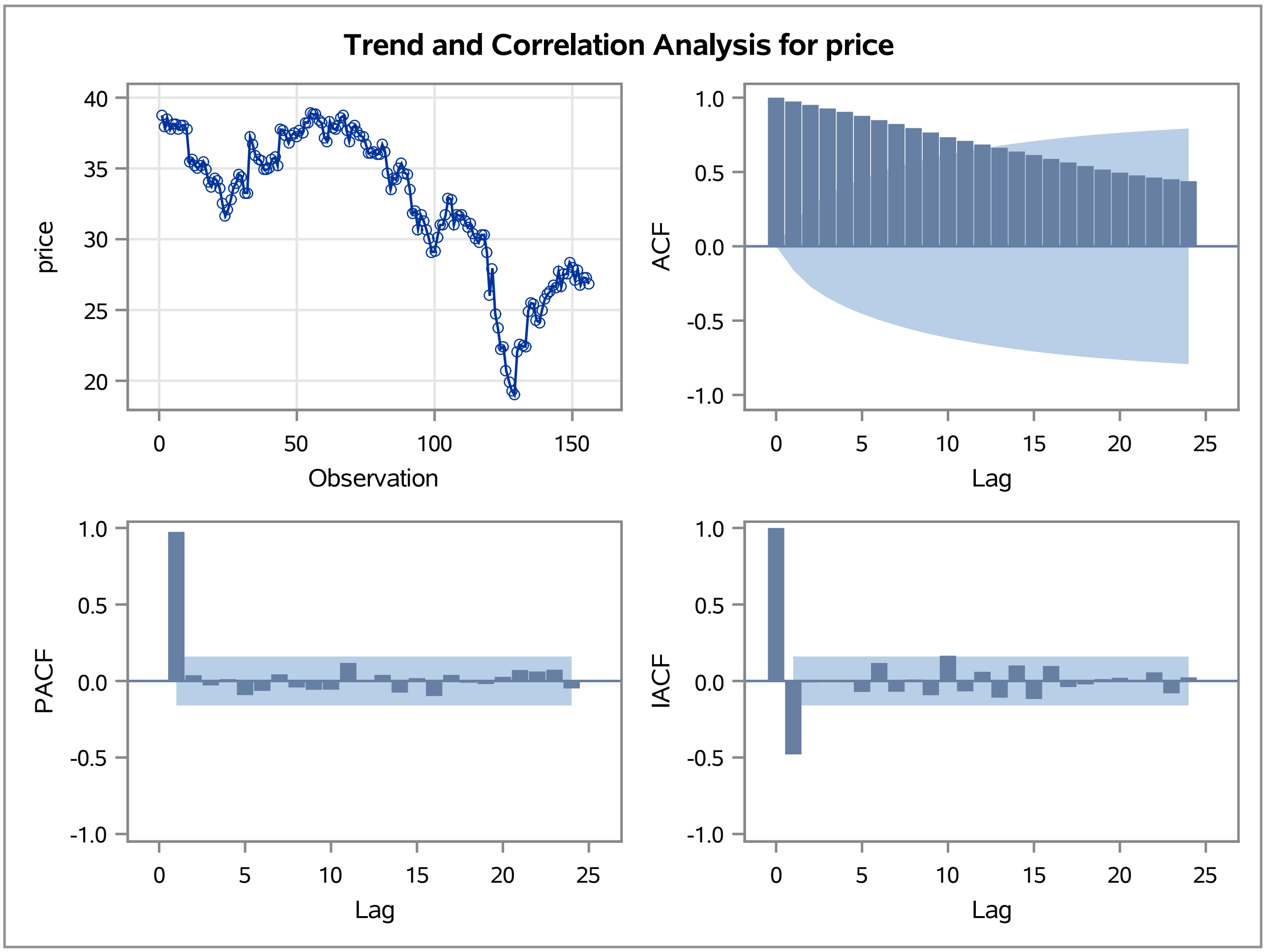

Wei Duke Energy Data
Intervention Example
price
40
35
30
25
20
0
50
100
150
N
price
price
new

Wei Duke Energy Data
Intervention Example

The ARIMA Procedure

Name of Variable = price	
Mean of Working Series	32.59397
Standard Deviation	5.046136
Number of Observations	156

Autocorrelation Check for White Noise									
To Lag	**Chi-Square**	**DF**	**Pr > ChiSq**	**Autocorrelations**					
6	811.23	6	<.0001	0.974	0.951	0.927	0.905	0.878	0.849
12	1383.59	12	<.0001	0.823	0.795	0.766	0.734	0.709	0.685
18	1765.07	18	<.0001	0.663	0.637	0.614	0.588	0.564	0.540
24	2011.86	24	<.0001	0.516	0.495	0.477	0.463	0.451	0.438



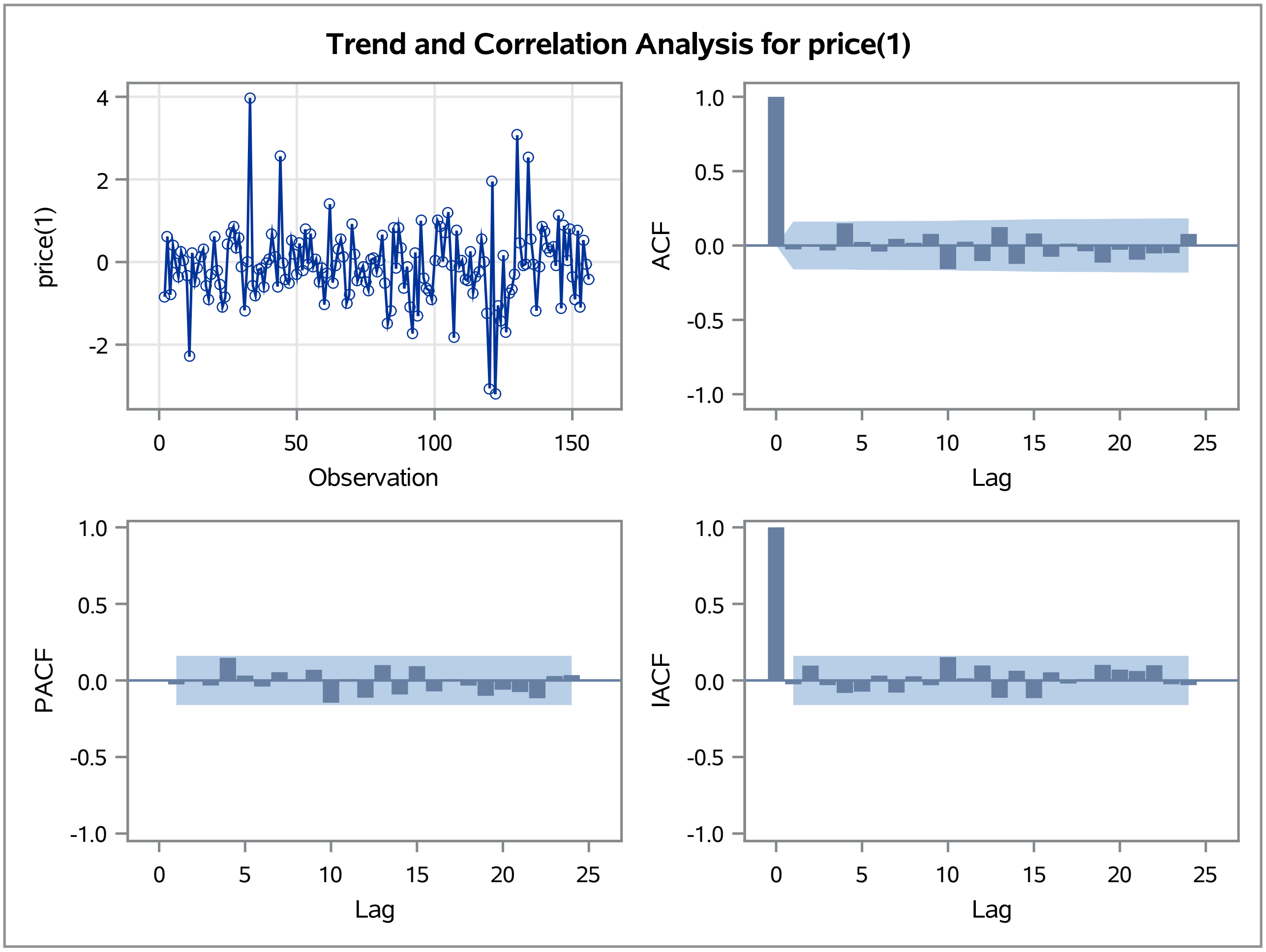
Name of Variable = price	
Period(s) of Differencing	1
Mean of Working Series	-0.0769
Standard Deviation	0.920591

Wei Duke Energy Data
Intervention Example

The ARIMA Procedure

Name of Variable = price	
Number of Observations	155
Observation(s) eliminated by differencing	1

Autocorrelation Check for White Noise									
To Lag	**Chi-Square**	**DF**	**Pr > ChiSq**	**Autocorrelations**					
6	4.24	6	0.6438	-0.026	-0.004	-0.033	0.149	0.024	-0.041
12	11.83	12	0.4591	0.045	0.019	0.078	-0.159	0.025	-0.105
18	19.52	18	0.3603	0.124	-0.124	0.081	-0.075	0.013	-0.039
24	25.82	24	0.3625	-0.115	-0.028	-0.096	-0.053	-0.051	0.078



Conditional Least Squares Estimation							
Parameter	**Estimate**	**Standard Error**	**t Value**	**Approx Pr > |t|**	**Lag**	**Variable**	**Shift**
NUM1	3.07000	0.90012	3.41	0.0008	0	Int	0
NUM1,1	-0.47000	0.90012	-0.52	0.6023	1	Int	0
NUM1,2	0.09000	0.90012	0.10	0.9205	2	Int	0

Wei Duke Energy Data
Intervention Example

The ARIMA Procedure

Variance Estimate	0.810223
Std Error Estimate	0.900124
AIC	404.9673
SBC	414.0586
Number of Residuals	153

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

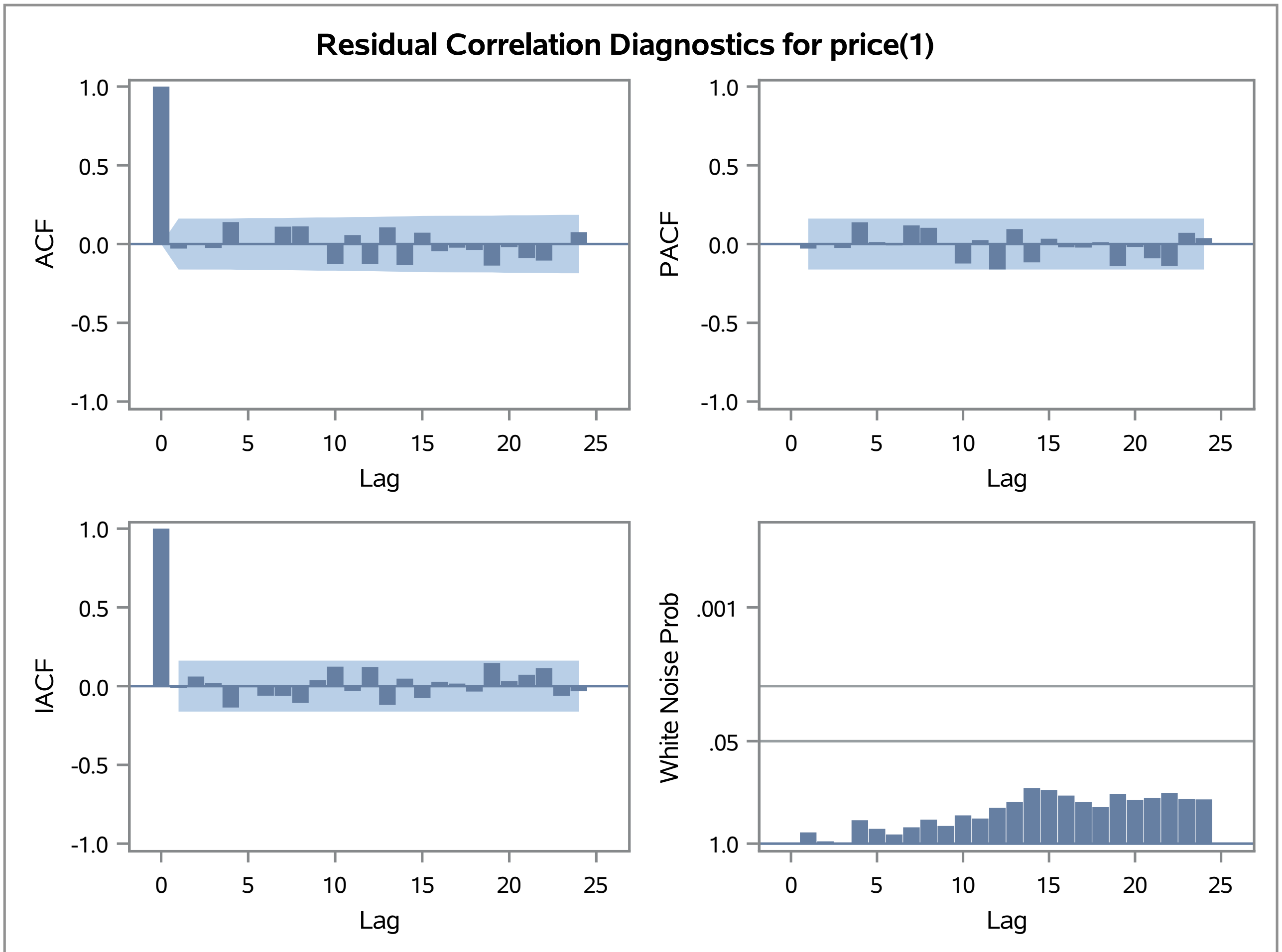
Correlations of Parameter Estimates

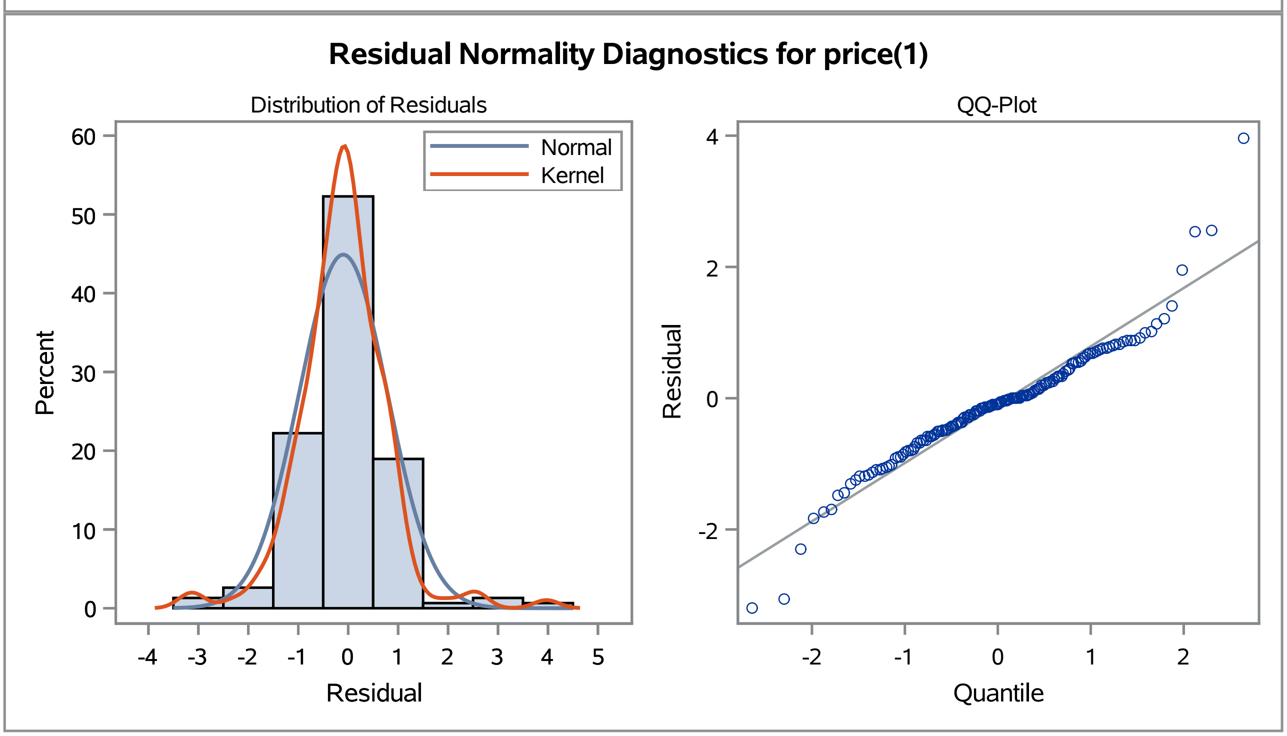
Variable	Parameter	Int NUM1	Int NUM1,1	Int NUM1,2
Int	**NUM1**	1.000	0.000	0.000
Int	**NUM1,1**	0.000	1.000	0.000
Int	**NUM1,2**	0.000	0.000	1.000

Autocorrelation Check of Residuals

To Lag	Chi-Square	DF	Pr > ChiSq	Autocorrelations					
6	3.70	6	0.7177	-0.017	0.017	-0.012	0.149	0.017	0.004
12	13.52	12	0.3322	0.120	0.121	0.012	-0.114	0.066	-0.114
18	19.77	18	0.3458	0.116	-0.121	0.082	-0.035	-0.011	-0.024
24	26.68	24	0.3196	-0.123	-0.009	-0.079	-0.093	0.020	0.089
30	34.88	30	0.2470	-0.074	0.076	-0.141	0.096	0.036	0.042

The ARIMA Procedure





Model for variable price	
Period(s) of Differencing	1

Wei Duke Energy Data
Intervention Example

The ARIMA Procedure

No mean term in this model.

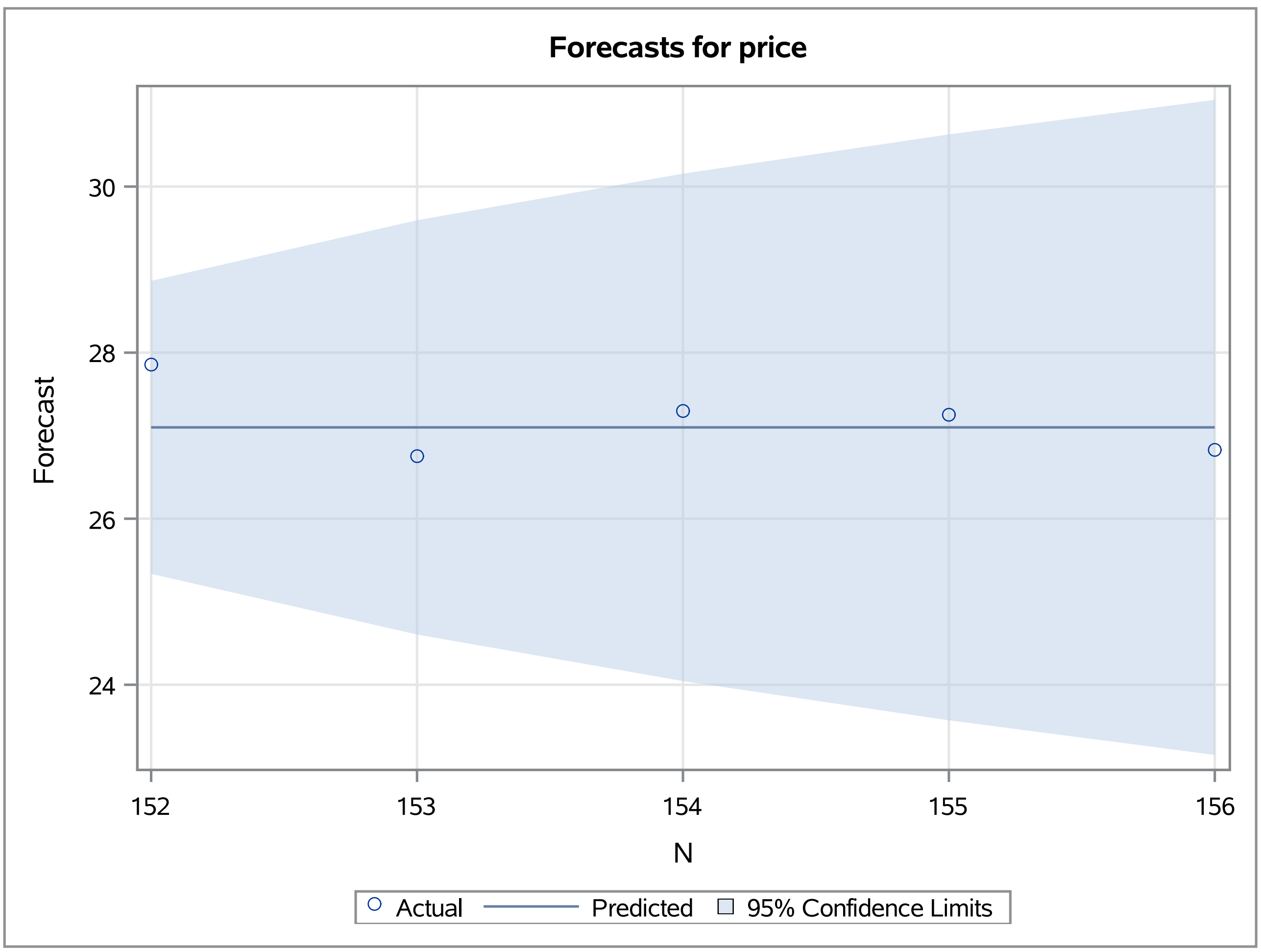
Input Number 1	
Input Variable	Int
Period(s) of Differencing	1

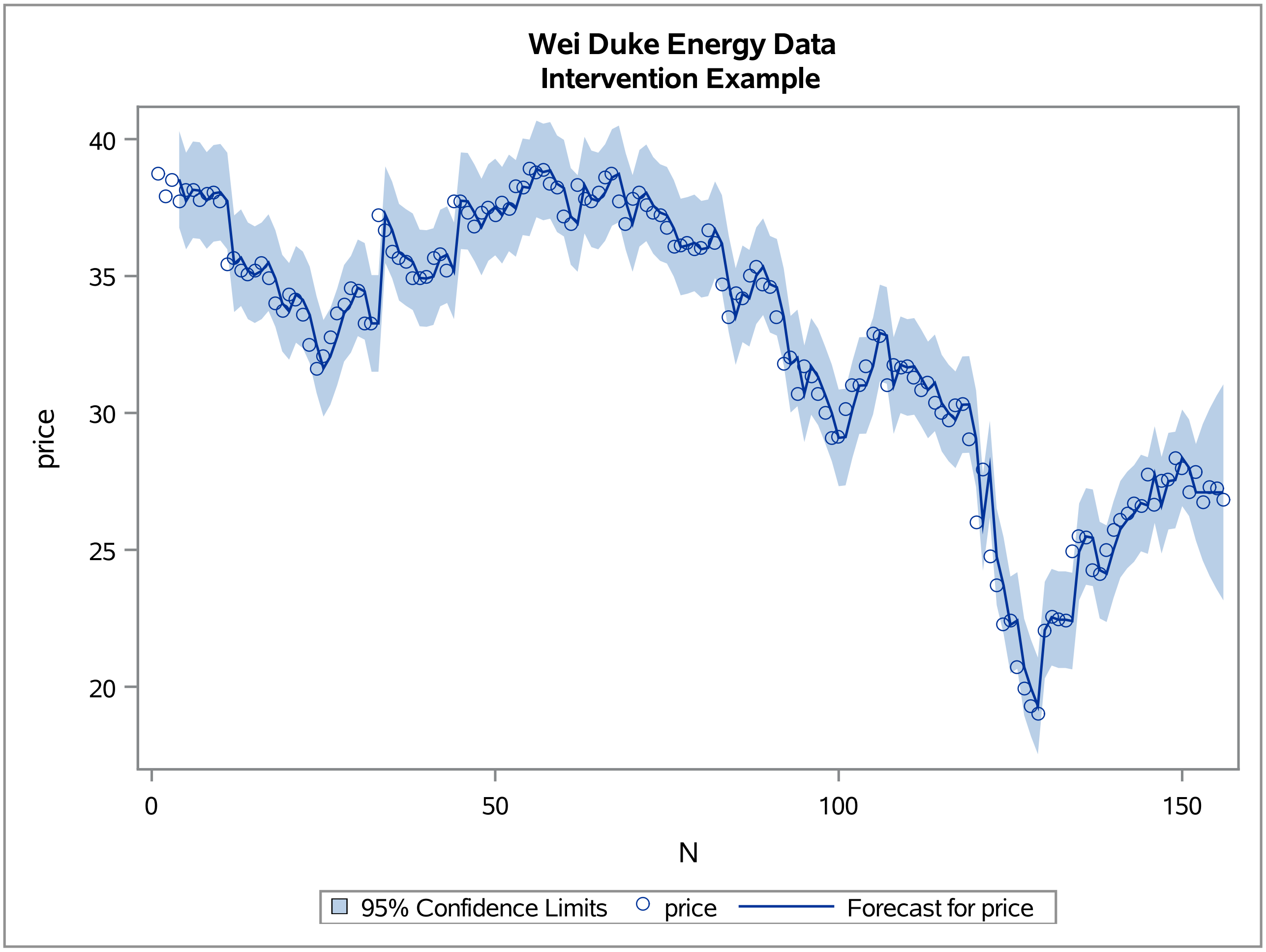
Numerator Factors	
Factor 1:	3.07 + 0.47 B**(1) - 0.09 B**(2)

Warning: More values of input variable Int are needed.

The value for option LEAD= has been reduced to 5.

Forecasts for variable price						
Obs	**Forecast**	**Std Error**	**95% Confidence Limits**		**Actual**	**Residual**
152	27.1000	0.9001	25.3358	28.8642	27.8600	0.7600
153	27.1000	1.2730	24.6050	29.5950	26.7600	-0.3400
154	27.1000	1.5591	24.0443	30.1557	27.2900	0.1900
155	27.1000	1.8002	23.5716	30.6284	27.2500	0.1500
156	27.1000	2.0127	23.1551	31.0449	26.8300	-0.2700




Wei Duke Energy Data
Intervention Example
price
40
35
30
25
20
0
50
100
150
N
95% Confidence Limits
price
Forecast for price