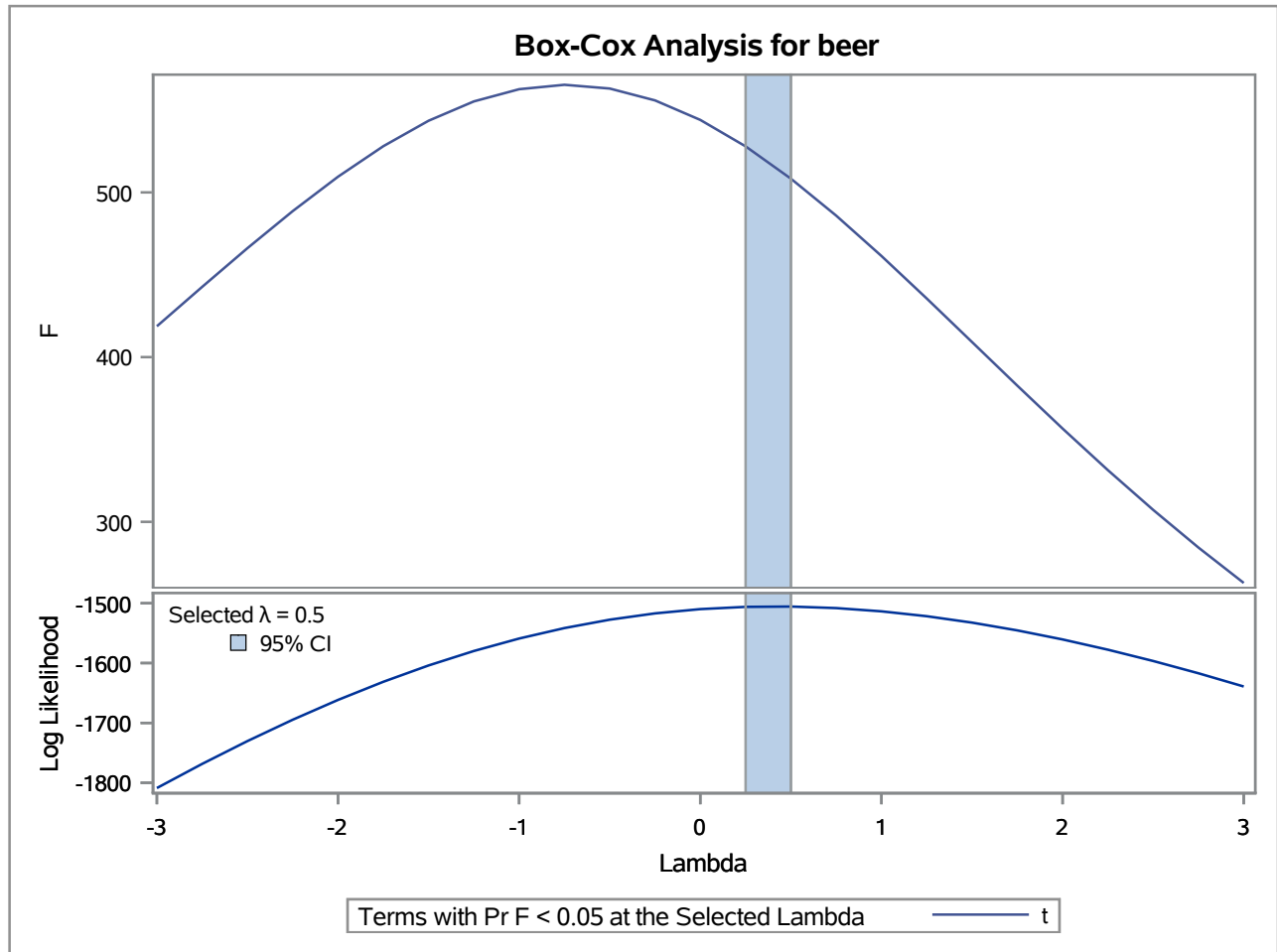


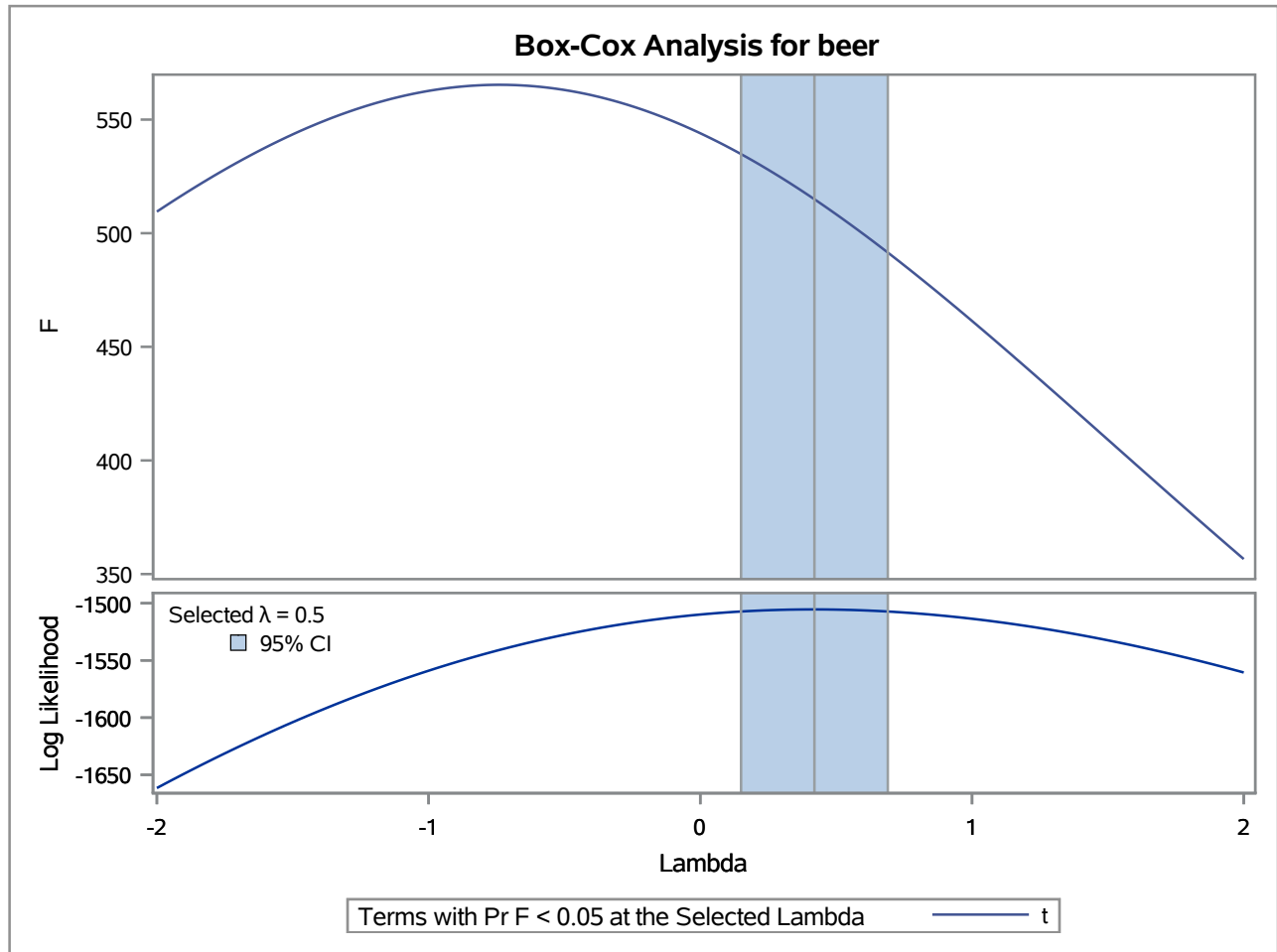
The MEANS Procedure

Variable	Minimum	Maximum	Median
Month	-1461.00	12996.00	5767.50
beer	64.8000000	217.8000000	139.1500000
t	1.0000000	476.0000000	238.5000000

The TRANSREG Procedure

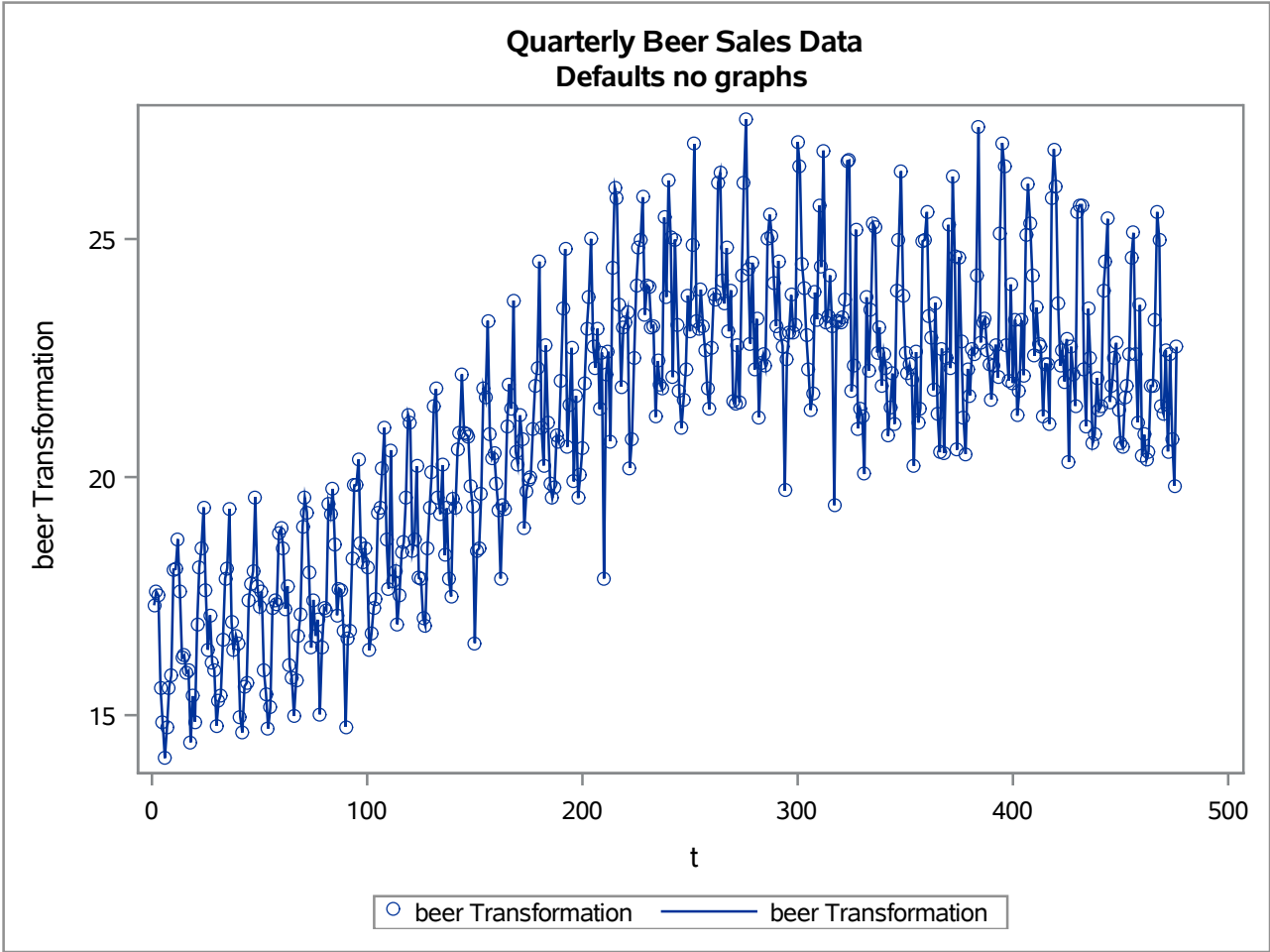


The TRANSREG Procedure



The TRANSREG Procedure

Model Statement Specification Details				
Type	DF	Variable	Description	Value
Dep	1	BoxCox(beer)	Lambda Used	0.5
			Lambda	0.42
			Log Likelihood	-1505.4
			Conv. Lambda	0.5
			Conv. Lambda LL	-1505.6
			CI Limit	-1507.4
			Alpha	0.05
			Options	Convenient Lambda Used
Ind	1	Identity(t)	DF	1



Quarterly Beer Sales Data

Defaults no graphs

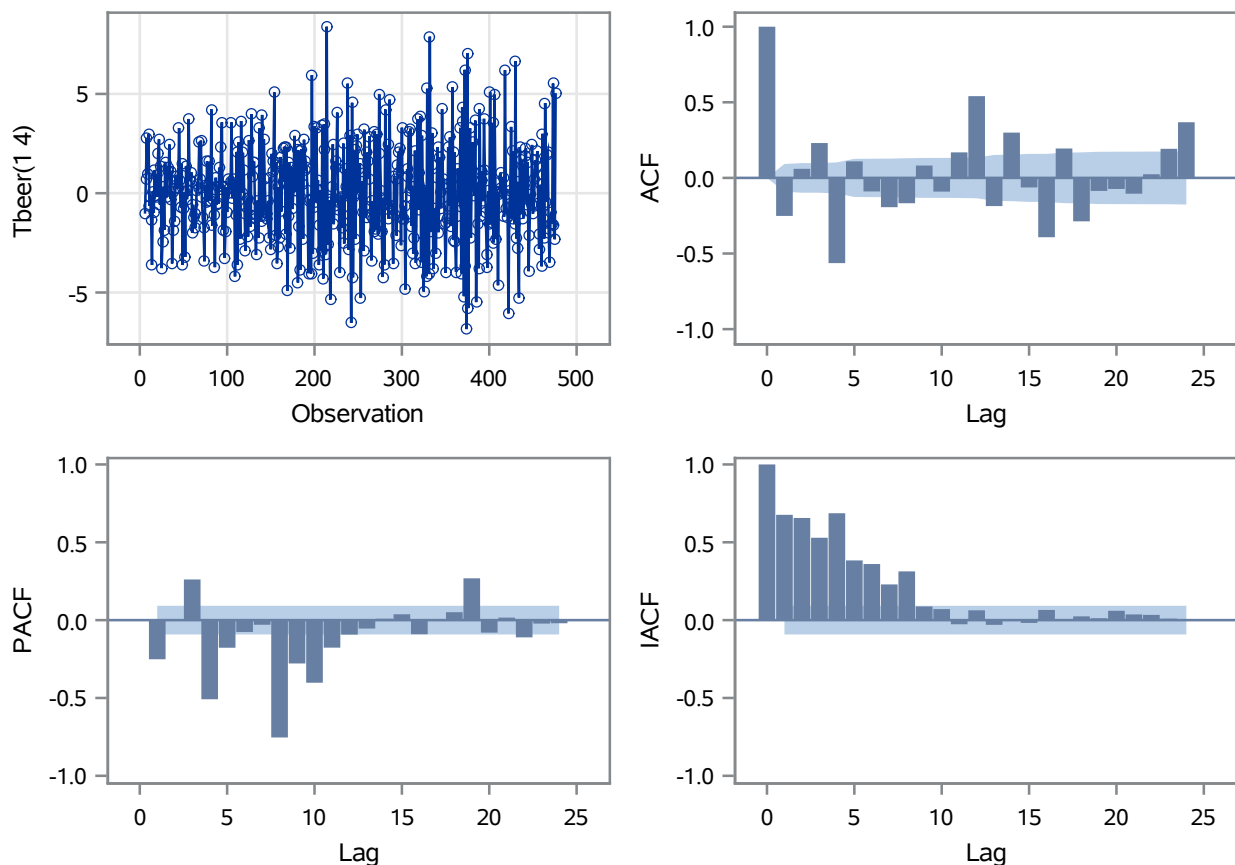
Sunday, October 27, 2024 03:38:58 PM 7

The ARIMA Procedure

Name of Variable = Tbeer	
Period(s) of Differencing	1,4
Mean of Working Series	0.00991
Standard Deviation	2.464675
Number of Observations	471
Observation(s) eliminated by differencing	5

Autocorrelation Check for White Noise									
To Lag	Chi-Square	DF	Pr > ChiSq	Autocorrelations					
6	217.99	6	<.0001	-0.251	0.060	0.230	-0.564	0.109	-0.090
12	412.26	12	<.0001	-0.194	-0.167	0.082	-0.091	0.169	0.541
18	609.24	18	<.0001	-0.186	0.299	-0.063	-0.392	0.194	-0.287
24	707.06	24	<.0001	-0.086	-0.073	-0.104	0.024	0.192	0.368

Trend and Correlation Analysis for Tbeer(1 4)



The ARIMA Procedure

Maximum Likelihood Estimation					
Parameter	Estimate	Standard Error	t Value	Approx Pr > t	Lag
MA1,1	1.52241	0.04475	34.02	<.0001	4
MA1,2	-0.82557	0.07408	-11.14	<.0001	8
MA1,3	0.27603	0.04500	6.13	<.0001	12
AR1,1	-0.31877	0.04375	-7.29	<.0001	1

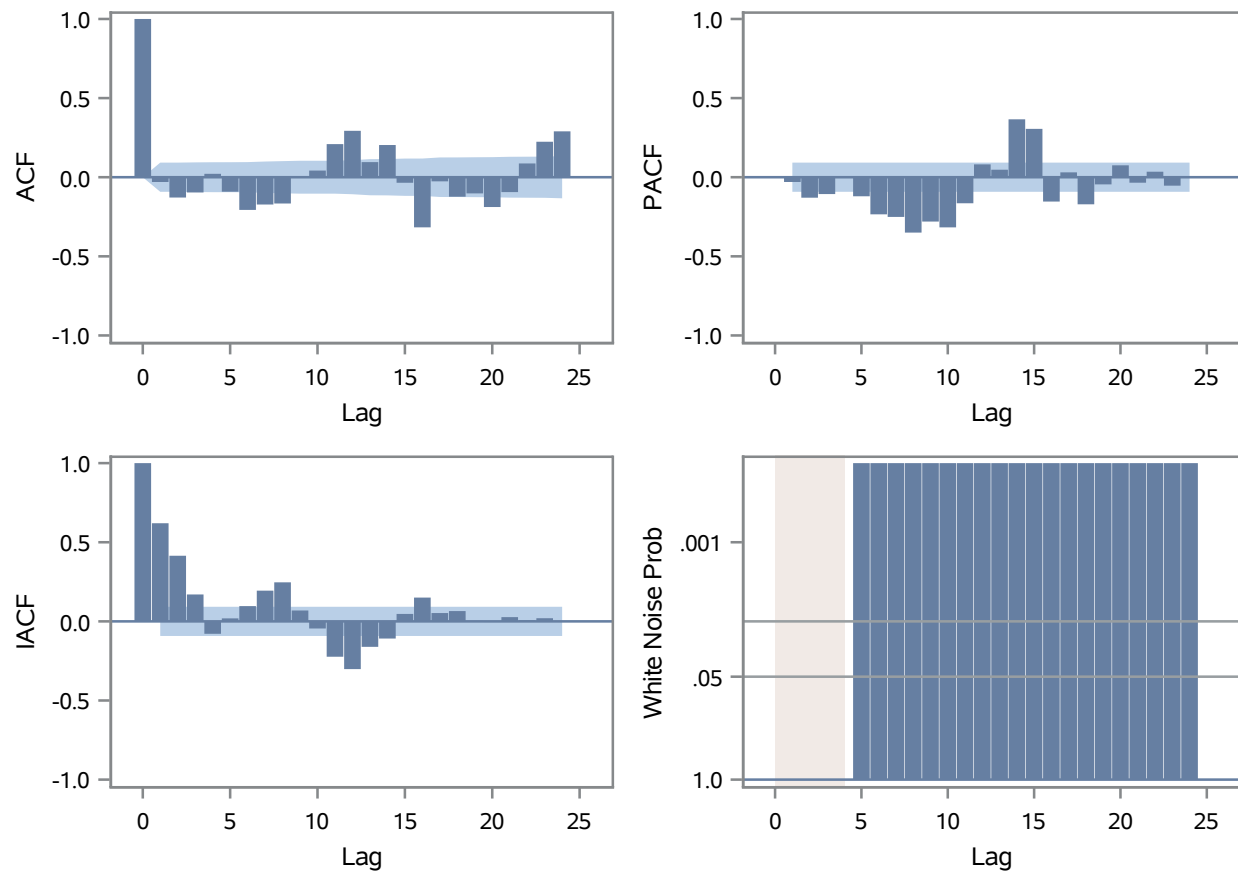
Variance Estimate	1.733602
Std Error Estimate	1.316663
AIC	1614.377
SBC	1630.997
Number of Residuals	471

Correlations of Parameter Estimates				
Parameter	MA1,1	MA1,2	MA1,3	AR1,1
MA1,1	1.000	-0.843	0.446	-0.116
MA1,2	-0.843	1.000	-0.837	0.091
MA1,3	0.446	-0.837	1.000	-0.022
AR1,1	-0.116	0.091	-0.022	1.000

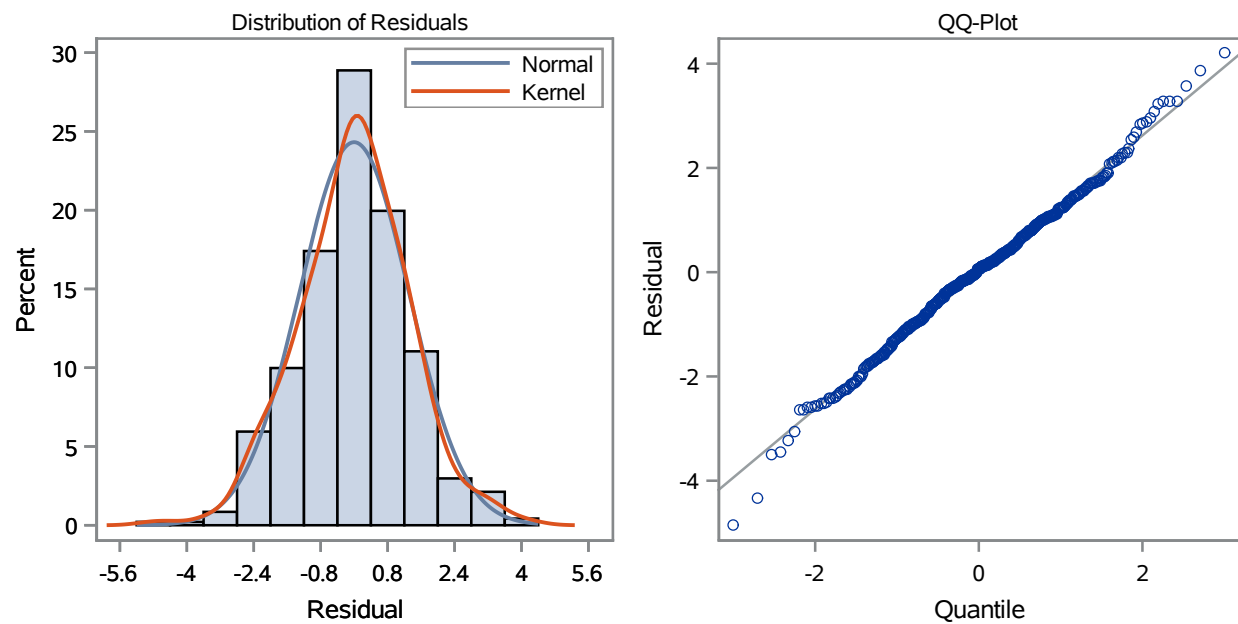
Autocorrelation Check of Residuals									
To Lag	Chi-Square	DF	Pr > ChiSq	Autocorrelations					
6	37.33	2	<.0001	-0.030	-0.128	-0.096	0.021	-0.091	-0.207
12	128.71	8	<.0001	-0.172	-0.166	0.006	0.042	0.209	0.293
18	210.78	14	<.0001	0.095	0.203	-0.035	-0.317	-0.026	-0.123
24	308.47	20	<.0001	-0.102	-0.188	-0.094	0.087	0.224	0.290
30	369.95	26	<.0001	0.089	0.165	-0.077	-0.165	-0.070	-0.221
36	447.39	32	<.0001	-0.089	-0.087	-0.120	0.083	0.152	0.303
42	520.77	38	<.0001	0.238	0.010	-0.080	-0.101	-0.070	-0.252
48	618.67	44	<.0001	0.007	-0.183	-0.133	0.185	0.097	0.303

The ARIMA Procedure

Residual Correlation Diagnostics for Tbeer(1 4)



Residual Normality Diagnostics for Tbeer(1 4)



Model for variable Tbeer

Period(s) of Differencing	1,4
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The ARIMA Procedure

No mean term in this model.

Autoregressive Factors

Factor 1: $1 + 0.31877 B^{**}(1)$

Moving Average Factors

Factor 1: $1 - 1.52241 B^{**}(4) + 0.82557 B^{**}(8) - 0.27603 B^{**}(12)$

Forecasts for variable Tbeer

Obs	Forecast	Std Error	95% Confidence Limits		Actual	Residual
473	21.5081	1.3167	18.9275	24.0887	22.5764	1.0683
474	21.2967	1.5932	18.1742	24.4192	20.8035	-0.4932
475	22.2421	1.8975	18.5230	25.9612	19.8174	-2.4247
476	23.2380	2.1394	19.0449	27.4311	22.7386	-0.4994
477	21.3299	2.1623	17.0919	25.5679	.	.
478	21.7115	2.2260	17.3486	26.0743	.	.
479	22.9042	2.2731	18.4491	27.3594	.	.
480	22.3122	2.3236	17.7580	26.8665	.	.
481	21.3927	2.4827	16.5267	26.2586	.	.
482	21.4229	2.5933	16.3401	26.5056	.	.
483	22.4785	2.7107	17.1657	27.7914	.	.
484	22.4169	2.8197	16.8904	27.9435	.	.
485	21.3283	2.9355	15.5749	27.0817	.	.
486	21.4124	3.0434	15.4474	27.3774	.	.

The ARIMA Procedure

