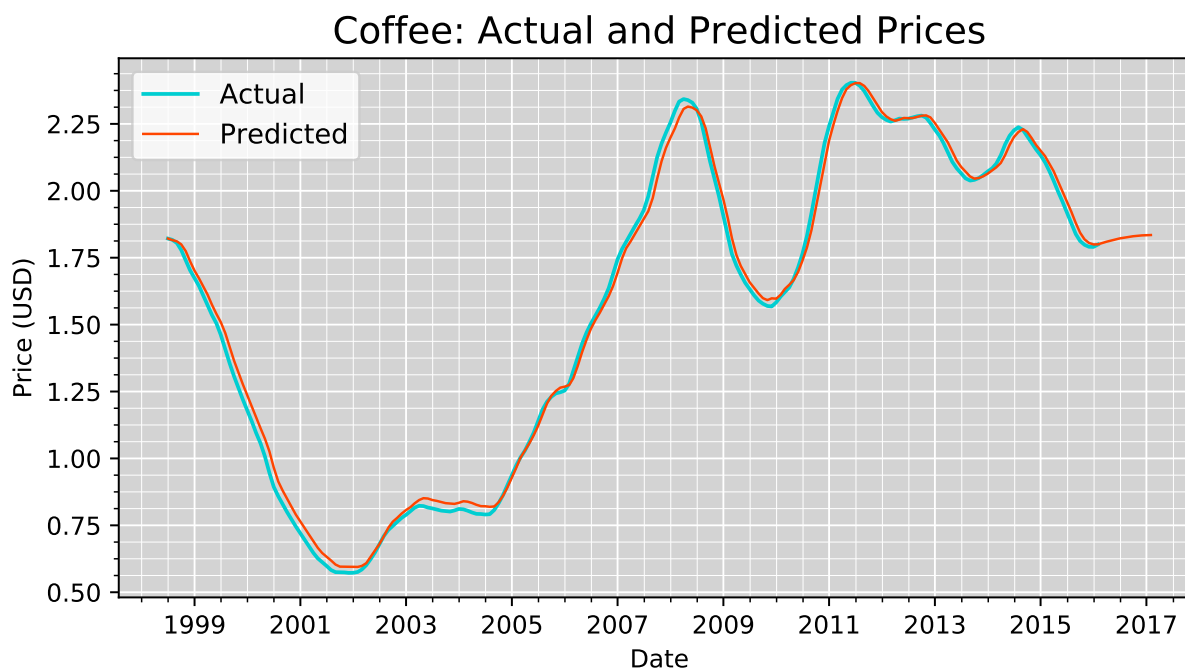




Forecast: *Coffee*

Executive Summary

Summary: Months Elapsed Since Last Recession Ending $\hat{3}_{sa}$ and Transmission and Distribution Losses and Unaccounted for $\hat{3}_{sa}$ have high explanatory power for the Coffee, Robusta, \$/kg, nominal\$ $_{sa}$ price trend.



Statistical Results

Characteristics of Model	
Model	ARIMA
Lag variables	1
Independent variables	Months Elapsed Since Last Recession Ending $\hat{3}_{sa}$; Transmission and Distribution Losses and Unaccounted for $\hat{3}_{sa}$
Number of differences	1
R^2	0.99661
Durbin-Watson Statistic	0.06203