HEGY-тесты для Чукотского АО

1) y с константой

Statistic p-value Ang. Frequency Period

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t1= -1.40 0.61494 zero infinity

F1= 9.04 0.00023 \*\*\* +-pi/6 12

F2= 8.42 0.00036 \*\*\* +-pi/3 6

F3= 3.57 0.02775 \*\* +-pi/2 4

F4= 4.19 0.01498 \*\* +-2\*pi/3 3

F5= 7.50 0.00073 \*\*\* +-5\*pi/6 2.40

t2= -1.56 0.12961 pi 2

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Fs= 6.95 0.00000 All the seasonal cycles

Ft= 6.54 0.00000 Delta\_s (all the seas. + zero freq.)

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2) y с трендом

Statistic p-value Ang. Frequency Period

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t1= -2.83 0.24918 zero infinity

F1= 8.55 0.00028 \*\*\* +-pi/6 12

F2= 9.02 0.00020 \*\*\* +-pi/3 6

F3= 3.30 0.03457 \*\* +-pi/2 4

F4= 4.33 0.01202 \*\* +-2\*pi/3 3

F5= 7.54 0.00063 \*\*\* +-5\*pi/6 2.40

t2= -1.60 0.12522 pi 2

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Fs= 6.92 0.00000 All the seasonal cycles

Ft= 7.29 0.00000 Delta\_s (all the seas. + zero freq.)

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3) y с dummy переменными

Statistic p-value Ang. Frequency Period

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t1= -1.14 0.98813 zero infinity

F1= 15.10 0.00879 \*\*\* +-pi/6 12

F2= 7.87 0.16554 +-pi/3 6

F3= 16.15 0.00570 \*\*\* +-pi/2 4

F4= 19.86 0.00109 \*\*\* +-2\*pi/3 3

F5= 10.04 0.07011 +-5\*pi/6 2.40

t2= -3.72 0.04322 \*\* pi 2

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Fs= 16.87 0.00000 All the seasonal cycles

Ft= 15.70 0.00000 Delta\_s (all the seas. + zero freq.)

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4) y с dummy переменными + с трендом

Statistic p-value Ang. Frequency Period

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t1= -2.84 0.99211 zero infinity

F1= 15.10 0.01069 \*\* +-pi/6 12

F2= 8.77 0.13050 +-pi/3 6

F3= 15.50 0.00876 \*\*\* +-pi/2 4

F4= 20.98 0.00091 \*\*\* +-2\*pi/3 3

F5= 10.38 0.06963 +-5\*pi/6 2.40

t2= -3.85 0.99299 pi 2

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Fs= 17.24 0.00000 All the seasonal cycles

Ft= 17.25 0.00000 Delta\_s (all the seas. + zero freq.)

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5)