Q4

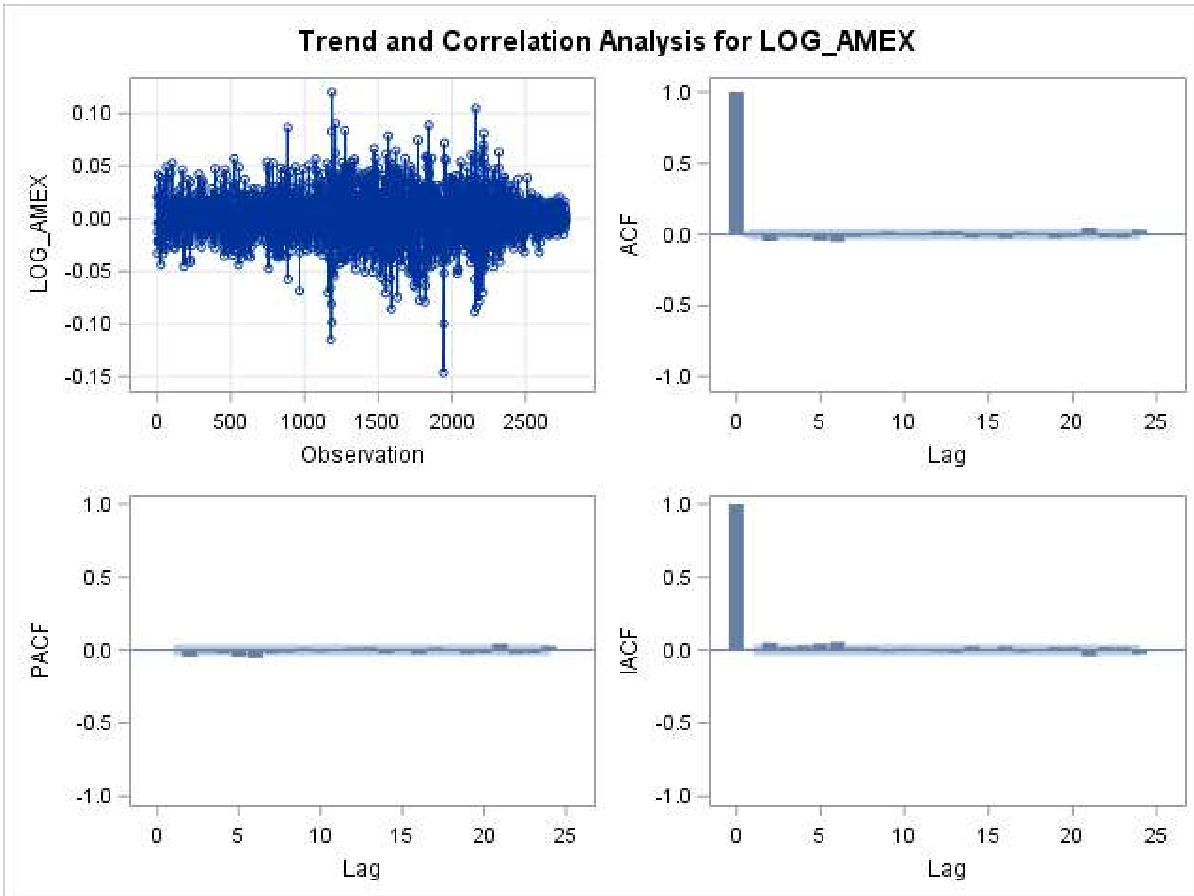
The ARIMA Procedure

Name of Variable = LOG_AMEX

Mean of Working Series	0.000712
Standard Deviation	0.021589
Number of Observations	2771

Autocorrelation Check for White Noise

To Lag	Chi-Square	DF	Pr > ChiSq	Autocorrelations					
6	19.61	6	0.0033	-0.002	-0.045	-0.011	-0.018	-0.044	-0.052
12	22.52	12	0.0321	-0.015	-0.007	0.017	-0.006	0.009	0.019
18	27.28	18	0.0739	0.019	-0.022	-0.008	-0.024	0.014	0.002
24	41.01	24	0.0166	-0.025	-0.015	0.048	-0.019	-0.022	0.031


Trend and Correlation Analysis for LOG_AMEX
LOG_AMEX
Observation
ACF
PACF
IACF
Lag

Q5

The SAS System

The CORR Procedure

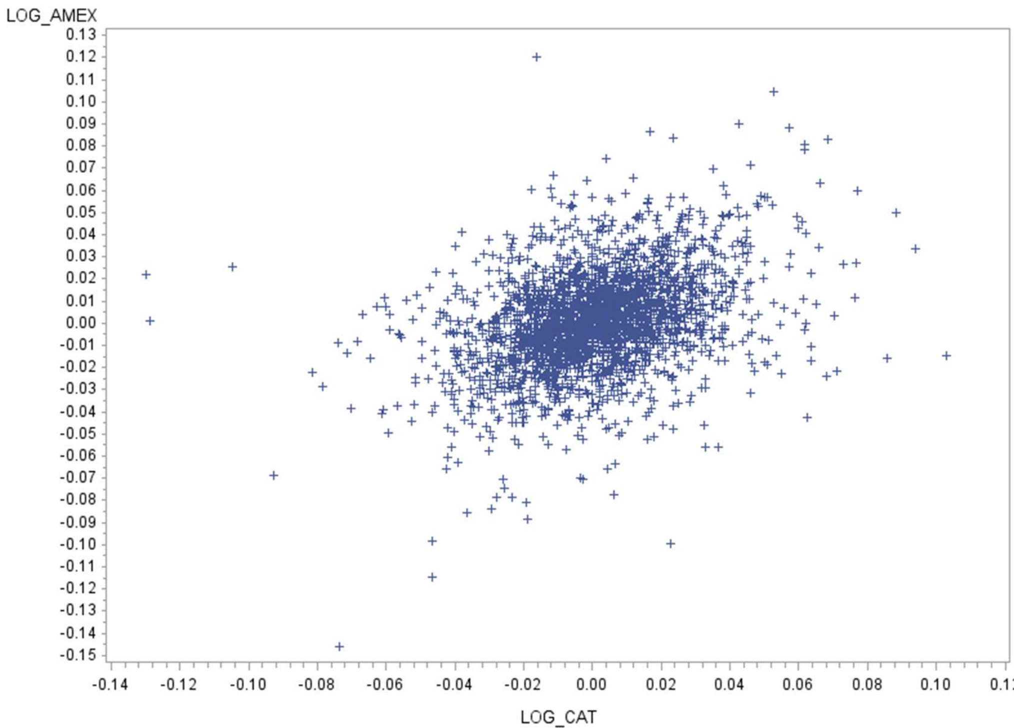
2 Variables: LOG_AMEX LOG_CAT

Simple Statistics

Variable	N	Mean	Std Dev	Sum	Minimum	Maximum
LOG_AMEX	2771	0.0007119	0.02159	1.97257	-0.14614	0.12018
LOG_CAT	2771	0.0006248	0.02099	1.73128	-0.12968	0.10296

Pearson Correlation Coefficients, N = 2771
Prob > |r| under H0: Rho=0

	LOGRET_AMEX	LOGRET_CAT
LOGRET_AMEX	1.00000	0.36050 <.0001
LOGRET_CAT	0.36050 <.0001	1.00000


LOG_AMEX
0.13
0.12
0.11
0.10
0.09
0.08
0.07
0.06
0.05
0.04
0.03
0.02
0.01
0.00
-0.01
-0.02
-0.03
-0.04
-0.05
-0.06
-0.07
-0.08
-0.09
-0.10
-0.11
-0.12
-0.13
-0.14
-0.15
-0.14 -0.12 -0.10 -0.08 -0.06 -0.04 -0.02 0.00 0.02 0.04 0.06 0.08 0.10 0.12
LOG_CAT