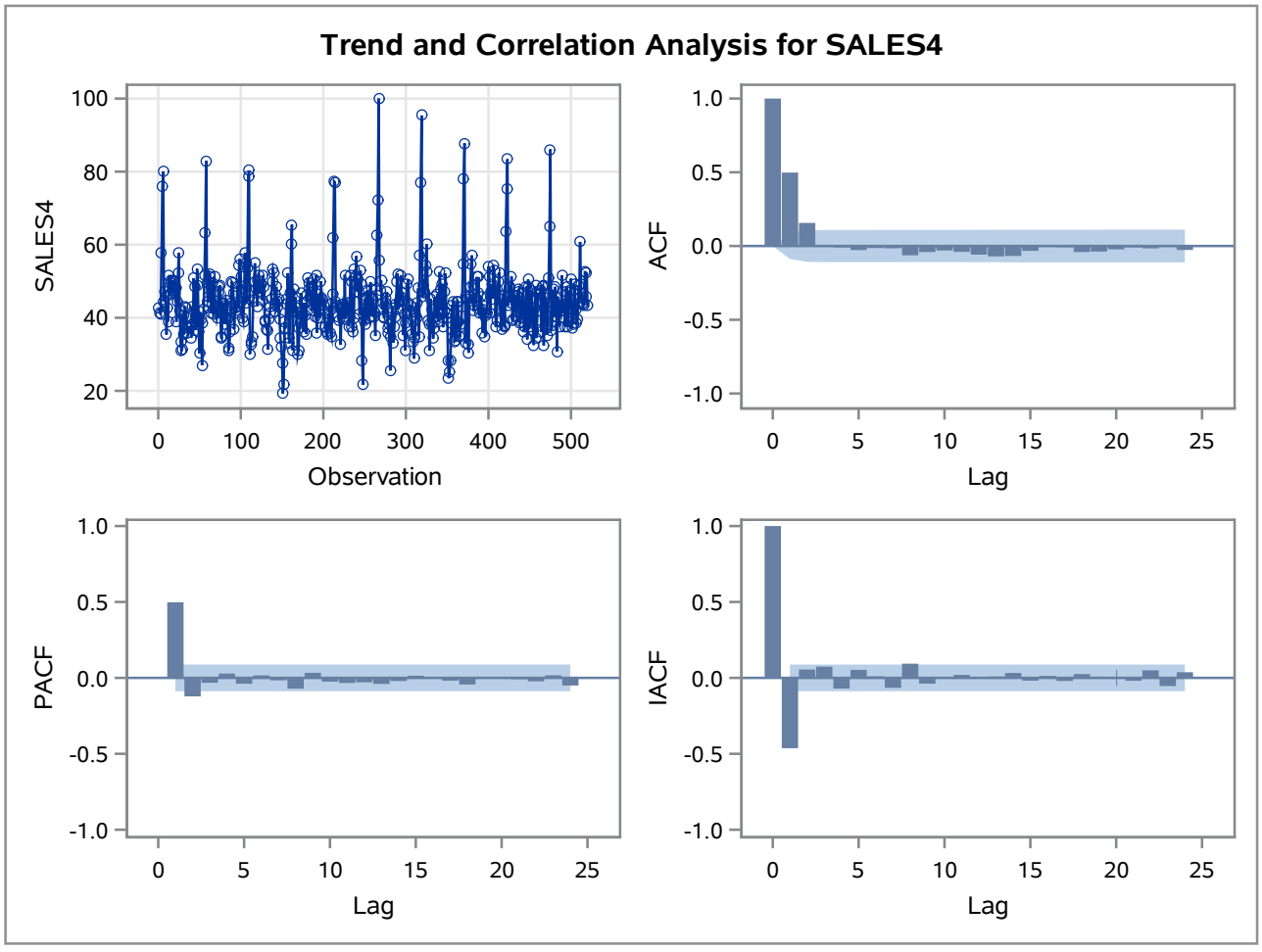
Name of Variable = SALES4	
Mean of Working Series	44.32907
Standard Deviation	9.591172
Number of Observations	520

Autocorrelation Check for White Noise									
To Lag	Chi-Square	DF	Pr > ChiSq	Autocorrelations					
6	143.07	6	<.0001	0.498	0.156	0.003	-0.010	-0.027	-0.014
12	149.30	12	<.0001	-0.015	-0.063	-0.041	-0.030	-0.040	-0.058
18	155.90	18	<.0001	-0.070	-0.067	-0.033	-0.005	-0.008	-0.041
24	157.50	24	<.0001	-0.037	-0.022	-0.009	-0.016	0.000	-0.027



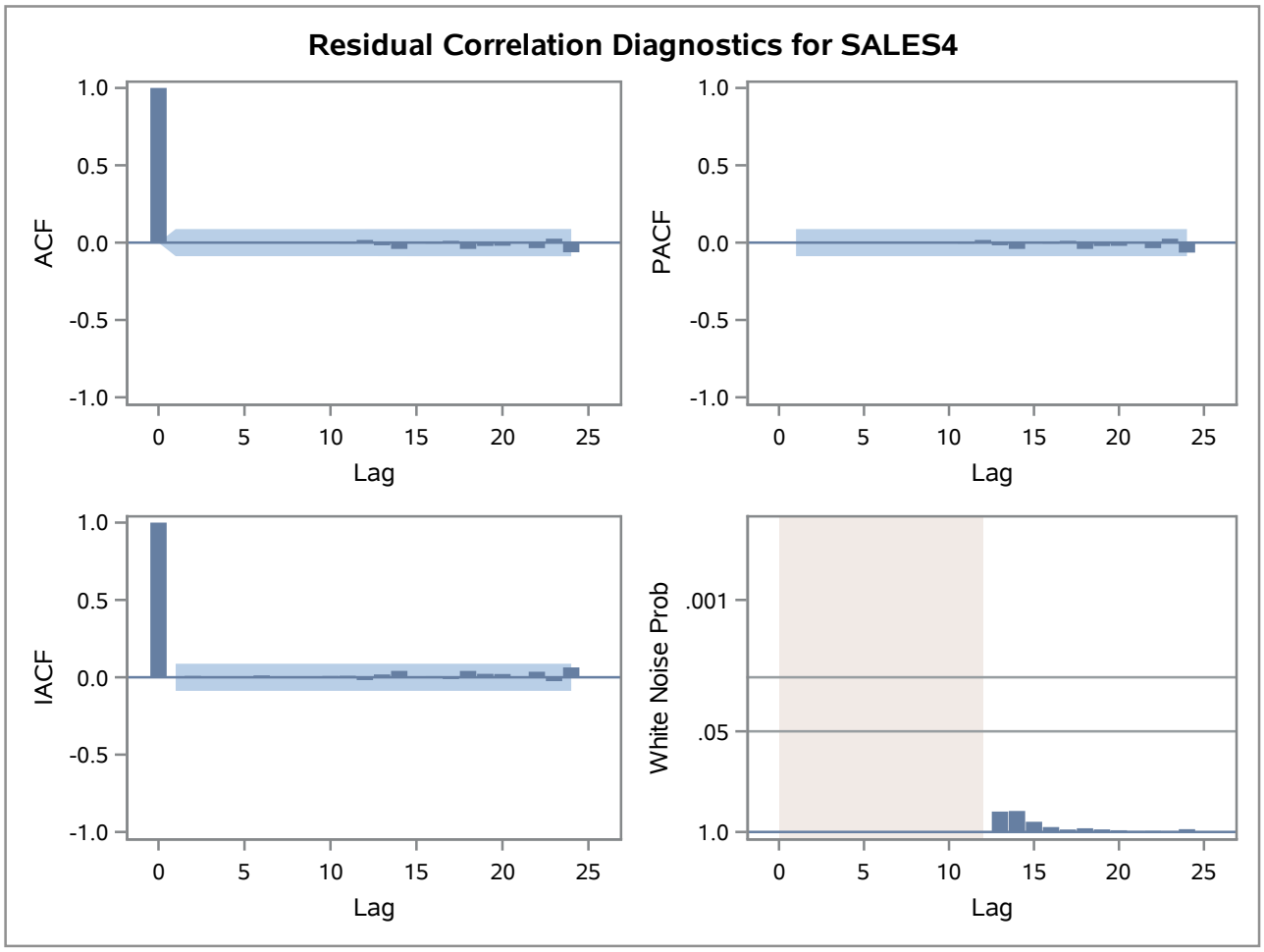
Maximum Likelihood Estimation					
Parameter	Estimate	Standard Error	t Value	Approx Pr > |t|	Lag
MU	44.30095	0.54841	80.78	<.0001	0
AR1,1	0.55686	0.04439	12.54	<.0001	1
AR1,2	-0.10381	0.05091	-2.04	0.0415	2
AR1,3	-0.05530	0.05118	-1.08	0.2800	3

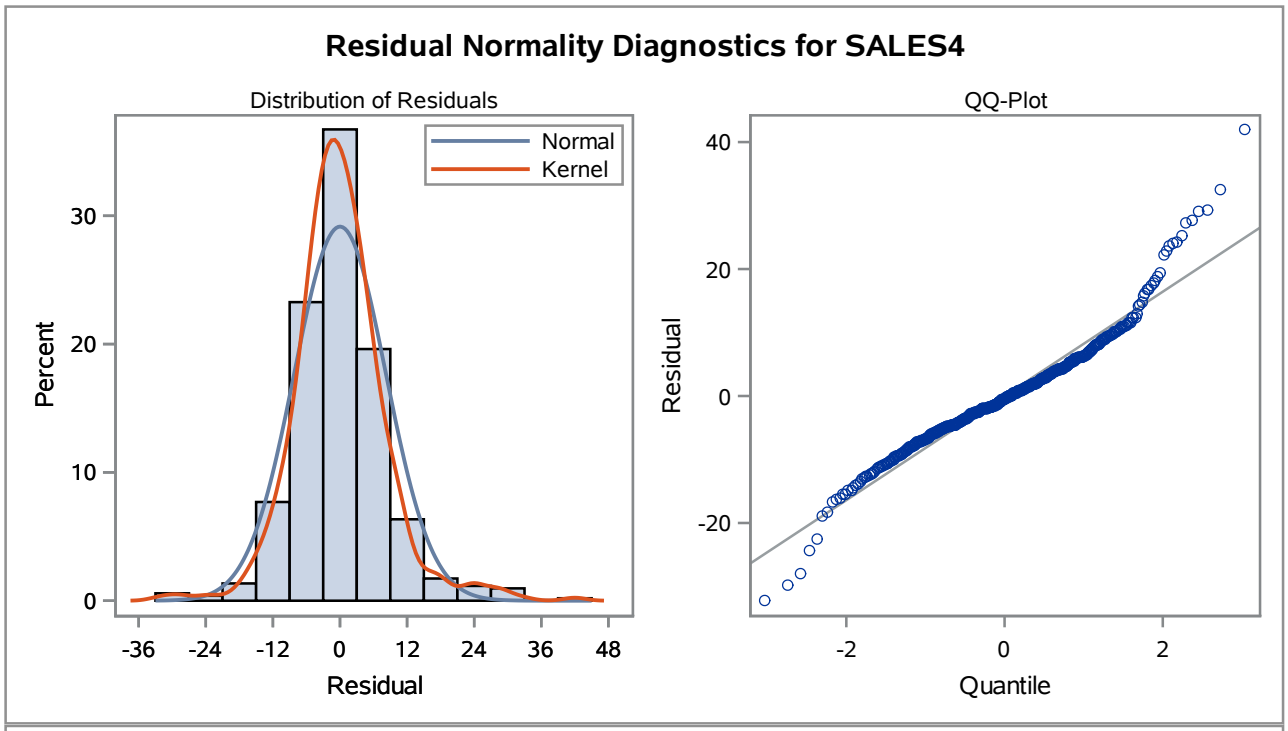
Maximum Likelihood Estimation					
Parameter	Estimate	Standard Error	t Value	Approx Pr > |t|	Lag
AR1,4	0.05395	0.05127	1.05	0.2927	4
AR1,5	-0.05384	0.05114	-1.05	0.2924	5
AR1,6	0.01947	0.05122	0.38	0.7039	6
AR1,7	0.02639	0.05116	0.52	0.6060	7
AR1,8	-0.09398	0.05113	-1.84	0.0661	8
AR1,9	0.04220	0.05125	0.82	0.4103	9
AR1,10	-0.0091033	0.05145	-0.18	0.8596	10
AR1,11	-0.01862	0.05129	-0.36	0.7166	11
AR1,12	-0.02934	0.04471	-0.66	0.5117	12

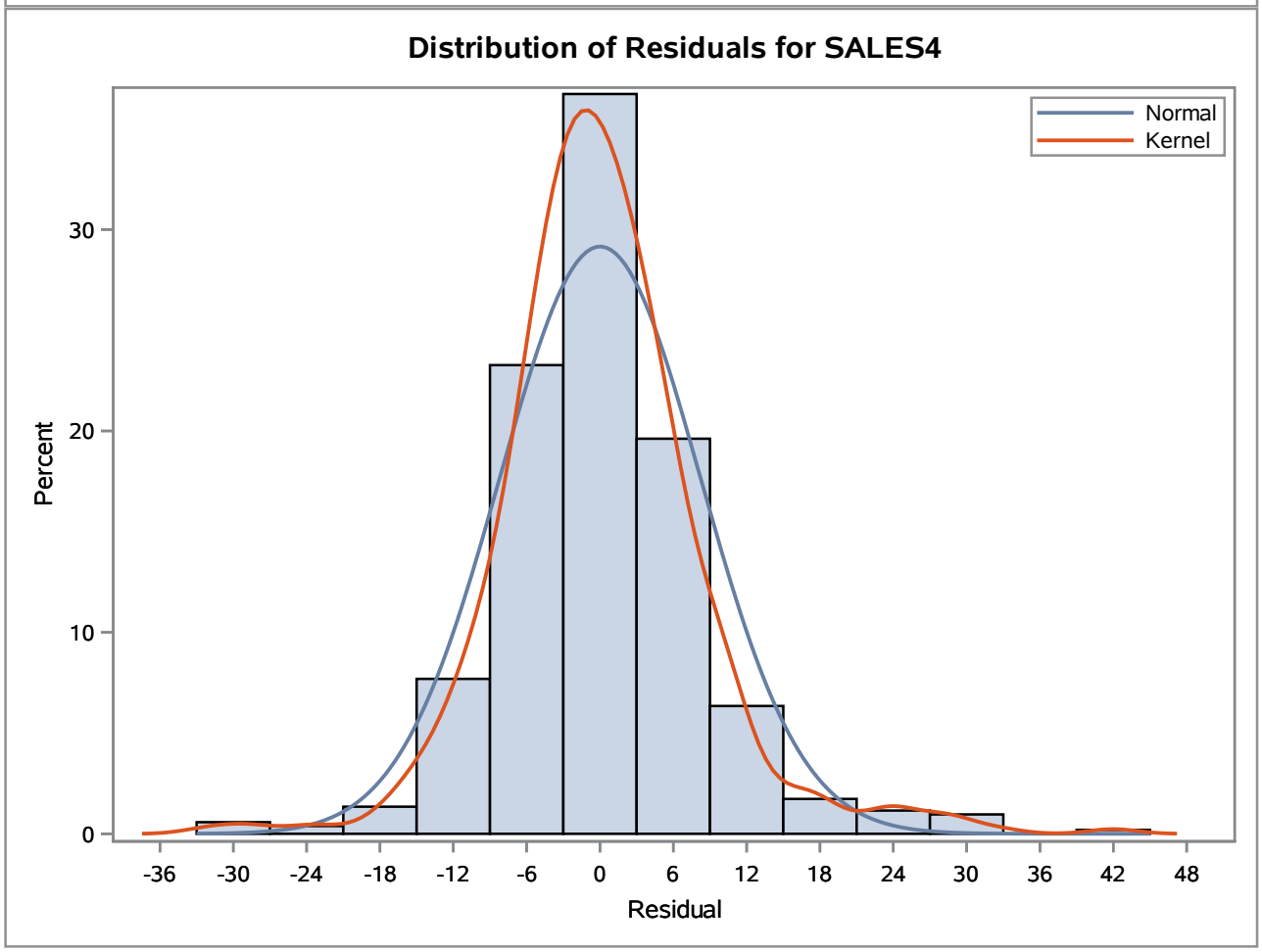
Constant Estimate	29.46544
Variance Estimate	68.99834
Std Error Estimate	8.306524
AIC	3690.667
SBC	3745.967
Number of Residuals	520

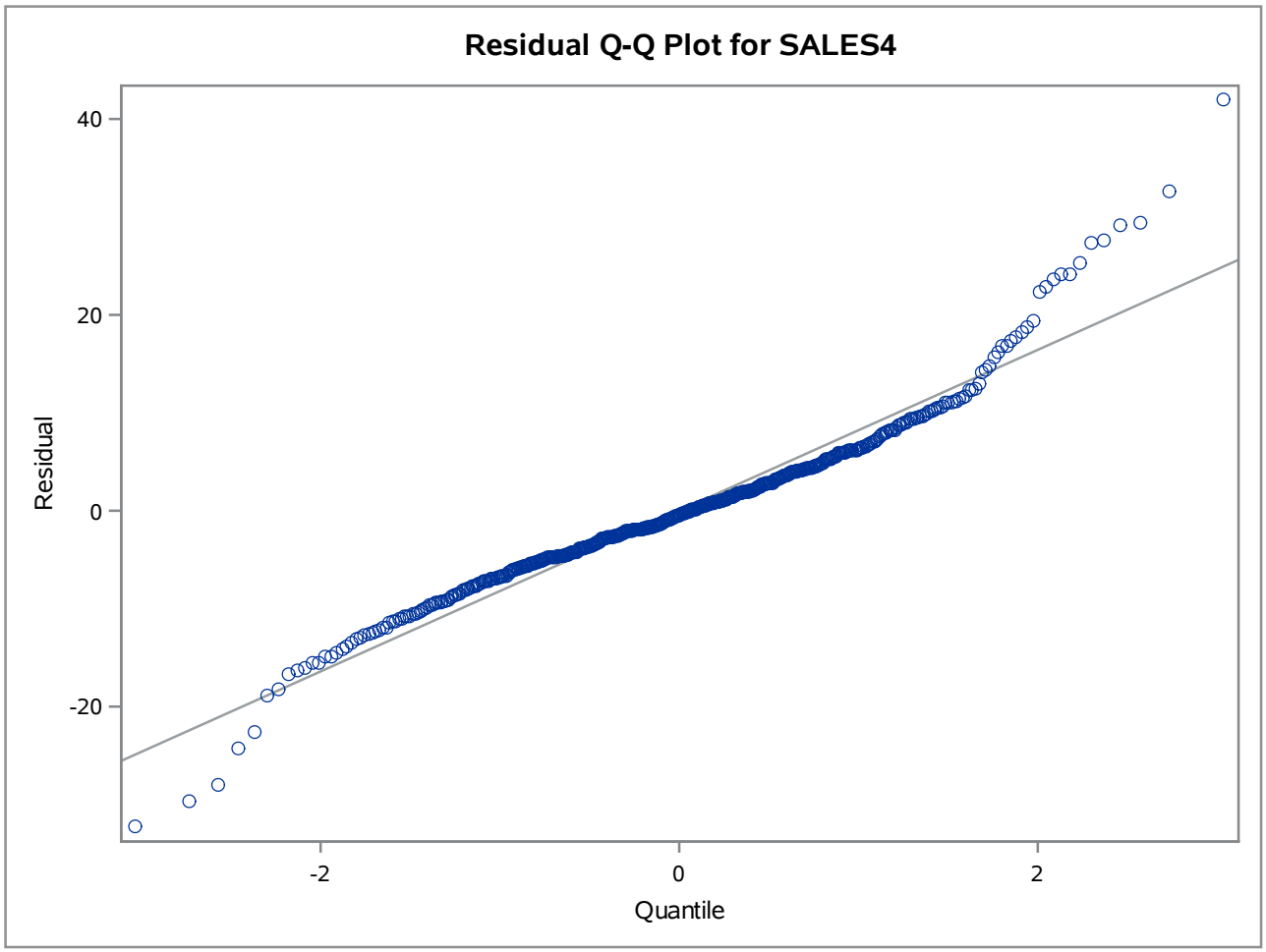
Correlations of Parameter Estimates													
Parameter	MU	AR1,1	AR1,2	AR1,3	AR1,4	AR1,5	AR1,6	AR1,7	AR1,8	AR1,9	AR1,10	AR1,11	AR1,12
MU	1.000	-0.001	0.002	-0.001	0.001	0.001	0.001	0.001	0.000	-0.000	0.004	0.001	0.005
AR1,1	-0.001	1.000	-0.488	0.091	0.048	-0.050	0.049	-0.014	-0.026	0.085	-0.040	0.008	0.035
AR1,2	0.002	-0.488	1.000	-0.471	0.060	0.063	-0.065	0.050	-0.004	-0.061	0.097	-0.045	0.009
AR1,3	-0.001	0.091	-0.471	1.000	-0.465	0.055	0.067	-0.068	0.050	0.005	-0.070	0.098	-0.044
AR1,4	0.001	0.048	0.060	-0.465	1.000	-0.465	0.056	0.067	-0.067	0.049	0.009	-0.068	0.091
AR1,5	0.001	-0.050	0.063	0.055	-0.465	1.000	-0.464	0.059	0.063	-0.067	0.046	0.001	-0.029
AR1,6	0.001	0.049	-0.065	0.067	0.056	-0.464	1.000	-0.466	0.058	0.066	-0.068	0.049	-0.014
AR1,7	0.001	-0.014	0.050	-0.068	0.067	0.059	-0.466	1.000	-0.466	0.056	0.068	-0.067	0.049
AR1,8	0.000	-0.026	-0.004	0.050	-0.067	0.063	0.058	-0.466	1.000	-0.465	0.053	0.064	-0.051
AR1,9	-0.000	0.085	-0.061	0.005	0.049	-0.067	0.066	0.056	-0.465	1.000	-0.464	0.060	0.047
AR1,10	0.004	-0.040	0.097	-0.070	0.009	0.046	-0.068	0.068	0.053	-0.464	1.000	-0.474	0.097
AR1,11	0.001	0.008	-0.045	0.098	-0.068	0.001	0.049	-0.067	0.064	0.060	-0.474	1.000	-0.492
AR1,12	0.005	0.035	0.009	-0.044	0.091	-0.029	-0.014	0.049	-0.051	0.047	0.097	-0.492	1.000

Autocorrelation Check of Residuals									
To Lag	Chi-Square	DF	Pr > ChiSq	Autocorrelations					
6	.	0	.	-0.000	-0.002	-0.002	0.002	-0.003	-0.005
12	.	0	.	-0.001	-0.001	0.001	-0.005	-0.006	0.017
18	2.25	6	0.8956	-0.017	-0.041	-0.005	-0.006	0.012	-0.041
24	5.91	12	0.9203	-0.022	-0.020	0.004	-0.036	0.025	-0.062
30	15.59	18	0.6213	0.028	-0.011	0.048	-0.106	0.046	-0.031
36	22.25	24	0.5642	-0.015	-0.067	-0.009	-0.076	-0.029	-0.024
42	23.30	30	0.8027	-0.005	-0.005	-0.009	-0.027	-0.025	-0.019
48	26.83	36	0.8661	0.019	0.005	-0.021	-0.068	0.024	-0.015




Residual Normality Diagnostics for SALES4
Distribution of Residuals
Normal
Kernel
Percent
Residual
QQ-Plot
Residual
Quantile


Distribution of Residuals for SALES4
Normal
Kernel
Percent
Residual



Model for variable SALES4	
Estimated Mean	44.30095

Autoregressive Factors	
Factor 1:	1 - 0.55686 B**(1) + 0.10381 B**(2) + 0.0553 B**(3) - 0.05395 B**(4) + 0.05384 B**(5) - 0.01947 B**(6) - 0.02639 B**(7) + 0.09398 B**(8) - 0.0422 B**(9) + 0.0091 B**(10) + 0.01862 B**(11) + 0.02934 B**(12)

Warning: Unless PRINTALL is specified along with the options given in the current FORECAST statement, the FORECAST statement will do nothing.

Outlier Detection Summary	
Maximum number searched	5
Number found	5
Significance used	0.05

Outlier Details				
Obs	**Type**	**Estimate**	**Chi-Square**	**Approx Prob>ChiSq**
267	Additive	39.11873	47.23	<.0001
319	Additive	34.43370	37.58	<.0001
371	Additive	34.04975	36.87	<.0001
475	Additive	32.63298	33.87	<.0001
423	Additive	27.86721	24.71	<.0001