Input Data Set	
Name	WORK.PREPROCESSEDDATA
Label	U.S. Violent Crime Data 1989-1997
Time ID Variable	Date

Estimation Span Summary									
Variable	**Type**	**First Obs**	**Last Obs**	**NObs**	**NMiss**	**Min**	**Max**	**Mean**	**Standard Deviation**
MurdersTX	**Dependent**	JAN1989	DEC1997	108	0	85.00000	280.00000	166.47222	39.87280

Forecast Span Summary									
Variable	**Type**	**First Obs**	**Last Obs**	**NObs**	**NMiss**	**Min**	**Max**	**Mean**	**Standard Deviation**
MurdersTX	**Dependent**	JAN1989	DEC1997	108	0	85.00000	280.00000	166.47222	39.87280

Fixed Parameters in the Model		
Component	**Parameter**	**Value**
Slope	**Error Variance**	0
Season	**Error Variance**	0

Preliminary Estimates of the Free Parameters		
Component	**Parameter**	**Estimate**
Level	**Error Variance**	1766.70663

Likelihood Based Fit Statistics	
Statistic	**Value**
Full Log Likelihood	-452.4
Diffuse Part of Log Likelihood	-4.97
Non-Missing Observations Used	108
Estimated Parameters	1
Initialized Diffuse State Elements	13
Normalized Residual Sum of Squares	95
AIC (smaller is better)	906.87
BIC (smaller is better)	909.42
AICC (smaller is better)	906.91
HQIC (smaller is better)	907.9
CAIC (smaller is better)	910.42

Likelihood Optimization Algorithm Converged in 0 Iterations.

Final Estimates of the Free Parameters					
Component	Parameter	Estimate	Approx Std Error	t Value	Approx Pr > |t|
Level	Error Variance	547.91579	79.49998	6.89	<.0001

Fit Statistics Based on Residuals	
Mean Squared Error	763.67959
Root Mean Squared Error	27.63475
Mean Absolute Percentage Error	13.57653
Maximum Percent Error	43.76130
R-Square	0.56776
Adjusted R-Square	0.56776
Random Walk R-Square	-0.10588
Amemiya's Adjusted R-Square	0.55856
Number of non-missing residuals used for computing the fit statistics = 95	

Significance Analysis of Components (Based on the Final State)			
Component	DF	Chi-Square	Pr > ChiSq
Level	1	197.99	<.0001
Slope	1	0.07	0.7983
Season	11	30.42	0.0014

Trend Information (Based on the Final State)		
Name	Estimate	Standard Error
Level	110.8449074	7.8775233
Slope	-0.5787037	2.2640983

Summary of Seasons			
Name	Type	Season Length	Error Variance
Season	DUMMY	12	0

Outlier Summary							
Obs	Date	Break Type	Estimate	Standard Error	Chi-Square	DF	Pr > ChiSq
19	JUL1990	Additive Outlier	64.37500	17.555701	13.45	1	0.0002
89	MAY1996	Additive Outlier	56.06250	17.555701	10.20	1	0.0014

				Forecasts for Variable MurdersTX	
Obs	**Date**	**Forecast**	**Standard Error**	**95% Confidence Limits**	
109	**JAN1998**	101.500000	24.82751	52.838974	150.161026
110	**FEB1998**	86.833333	35.00287	18.228978	155.437689
111	**MAR1998**	98.388889	42.82518	14.453082	182.324696
112	**APR1998**	93.611111	49.42460	-3.259328	190.481550
113	**MAY1998**	105.166667	55.24117	-3.104031	213.437365
114	**JUN1998**	106.388889	60.50109	-12.191068	224.968846
115	**JUL1998**	130.500000	65.33894	2.438029	258.561971
116	**AUG1998**	129.055556	69.84248	-7.833197	265.944308
117	**SEP1998**	115.166667	74.07272	-30.013197	260.346530
118	**OCT1998**	109.277778	78.07409	-43.744622	262.300178
119	**NOV1998**	98.055556	81.88015	-62.426584	258.537695
120	**DEC1998**	111.055556	85.51698	-56.554645	278.665756

Forecasts for MurdersTX