

Input Data Set	
Name	WORK.PREPROCESSEDDATA
Time ID Variable	date

Estimation Span Summary									
Variable	Type	First Obs	Last Obs	NObs	NMiss	Min	Max	Mean	Standard Deviation
units	Dependent	JAN2004	DEC2006	36	0	1404.00000	2168.25714	1782.90646	217.67184

Forecast Span Summary									
Variable	Type	First Obs	Last Obs	NObs	NMiss	Min	Max	Mean	Standard Deviation
units	Dependent	JAN2004	DEC2006	36	0	1404.00000	2168.25714	1782.90646	217.67184

Preliminary Estimates of the Free Parameters		
Component	Parameter	Estimate
Irregular	Error Variance	758031
Level	Error Variance	284262
Slope	Error Variance	284262
Season	Error Variance	384156

Likelihood Based Fit Statistics	
Statistic	Value
Full Log Likelihood	-159.8
Diffuse Part of Log Likelihood	-4.97
Non-Missing Observations Used	36
Estimated Parameters	4
Initialized Diffuse State Elements	13
Normalized Residual Sum of Squares	23
AIC (smaller is better)	327.67
BIC (smaller is better)	332.21
AICC (smaller is better)	329.89
HQIC (smaller is better)	328.81
CAIC (smaller is better)	336.21

Likelihood Optimization Algorithm Converged in 13 Iterations.

Final Estimates of the Free Parameters					
Component	Parameter	Estimate	Approx Std Error	t Value	Approx Pr > t
Irregular	Error Variance	20274	5978.5	3.39	0.0007
Level	Error Variance	0.00156	1.80021	0.00	0.9993
Slope	Error Variance	0.00027208	0.17059	0.00	0.9987
Season	Error Variance	0.00270	4.86114	0.00	0.9996

Fit Statistics Based on Residuals	
Mean Squared Error	40930
Root Mean Squared Error	202.31063
Mean Absolute Percentage Error	8.89585
Maximum Percent Error	20.33333
R-Square	-0.04161
Adjusted R-Square	-0.20607
Random Walk R-Square	0.14830
Amemiya's Adjusted R-Square	-0.48018
Number of non-missing residuals used for computing the fit statistics = 23	

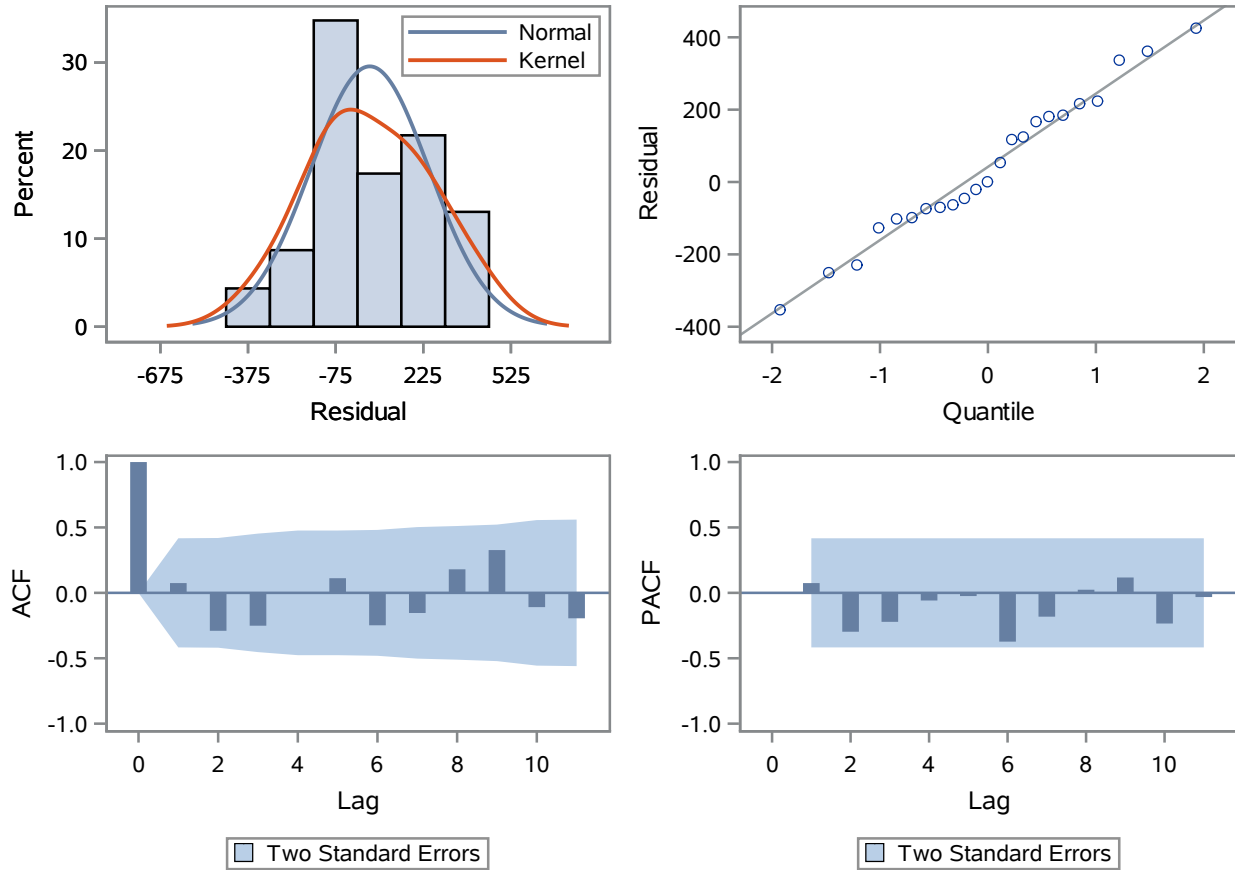
Significance Analysis of Components (Based on the Final State)			
Component	DF	Chi-Square	Pr > ChiSq
Irregular	1	0.00	0.9967
Level	1	1748.27	<.0001
Slope	1	34.28	<.0001
Season	11	26.55	0.0054

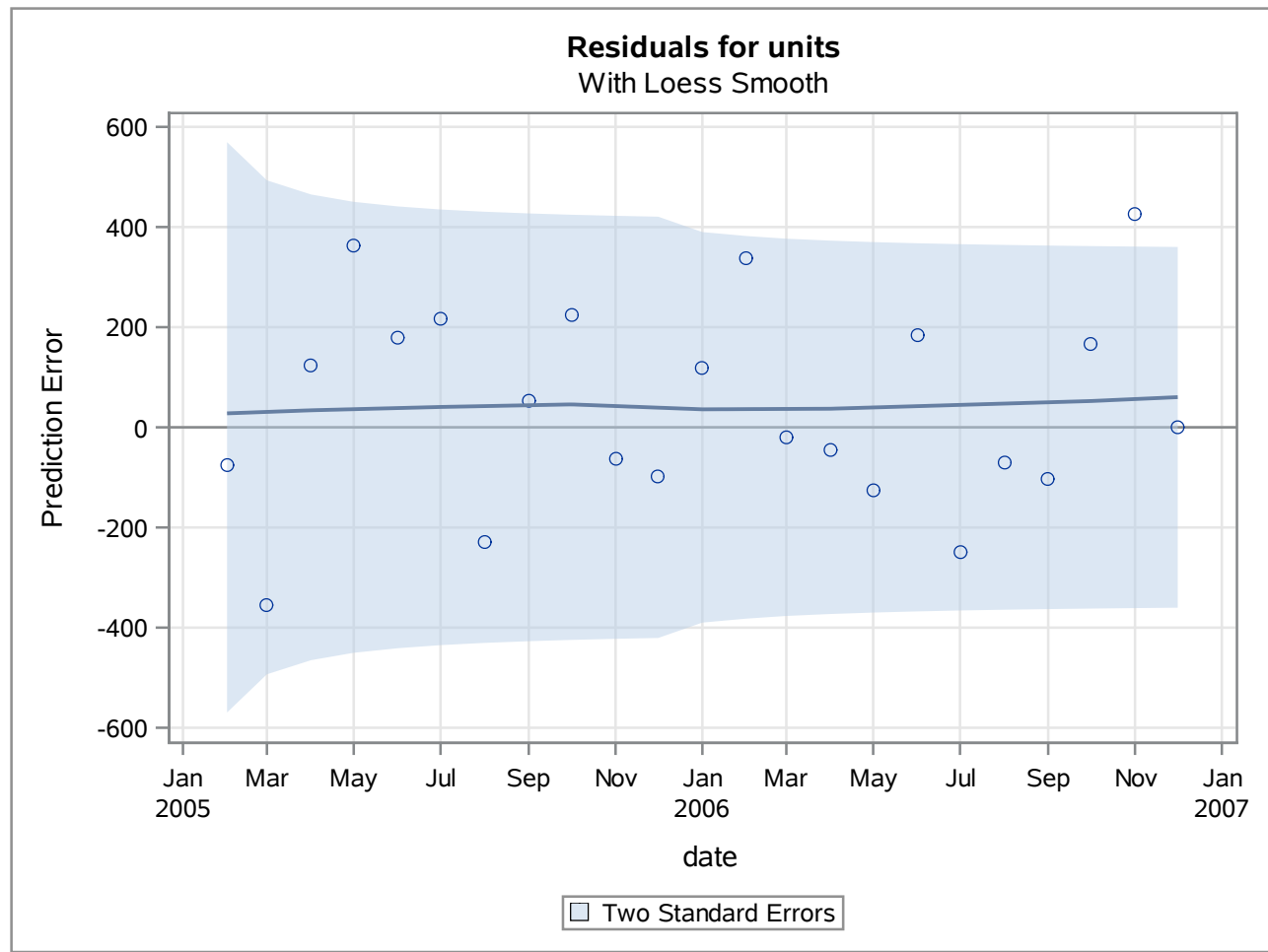
Trend Information (Based on the Final State)		
Name	Estimate	Standard Error
Level	2031.166251	48.578223
Slope	14.18644584	2.4228224

Summary of Seasons			
Name	Type	Season Length	Error Variance
Season	DUMMY	12	0.00270

Outlier Summary							
Obs	date	Break Type	Estimate	Standard Error	Chi-Square	DF	Pr > ChiSq
35	NOV2006	Additive Outlier	423.17986	180.10724	5.52	1	0.0188

Residual Diagnostics for units





Forecasts for Variable units					
Obs	date	Forecast	Standard Error	95% Confidence Limits	
37	JAN2007	2066.2	174.39	1724.4	2408.0
38	FEB2007	2151.2	174.39	1809.4	2493.0
39	MAR2007	2009.5	174.39	1667.8	2351.3
40	APR2007	2108.4	174.39	1766.6	2450.2
41	MAY2007	1985.3	174.39	1643.5	2327.1
42	JUN2007	2111.5	174.39	1769.7	2453.3
43	JUL2007	2301.7	174.39	1959.9	2643.5
44	AUG2007	2322.5	174.39	1980.7	2664.3
45	SEP2007	2235.0	174.39	1893.2	2576.8
46	OCT2007	2213.8	174.39	1872.0	2555.6
47	NOV2007	1996.4	174.39	1654.6	2338.2
48	DEC2007	1978.9	174.39	1637.1	2320.7

