Time Series Random Series
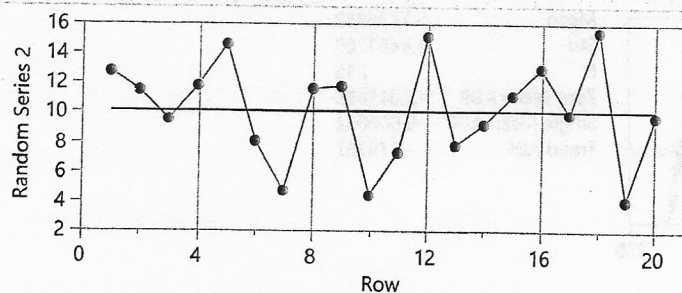
Mean	10.144981
Std	3.2993545
N	20
Zero Mean ADF	-1.209223
Single Mean ADF	-5.07832
Trend ADF	-4.94026

Time Series Basic Diagnostics

Lag	AutoCorr	-.8-.6-.4-.2 0 .2 .4 .6 .8	Ljung-Box Q	p-Value
0	1.0000		.	.
1	-0.1896		0.8327	0.3615
2	-0.3334		3.5506	0.1694
3	0.2032		4.6189	0.2019
4	0.2647		6.5461	0.1619
5	-0.3894		10.9939	0.0515
6	-0.0305		11.0231	0.0877
7	-0.0005		11.0231	0.1376
8	-0.0878		11.3055	0.1850
9	-0.0107		11.3101	0.2551
10	-0.0029		11.3105	0.3338
11	-0.0639		11.5103	0.4016
12	0.0786		11.8499	0.4578
13	0.1623		13.5061	0.4095
14	-0.0512		13.6986	0.4724
15	-0.0382		13.8273	0.5387
16	0.0431		14.0315	0.5964
17	0.0271		14.1389	0.6572
18	-0.0754		15.3912	0.6350
19	-0.0052		15.4032	0.6967

Time Series x_t
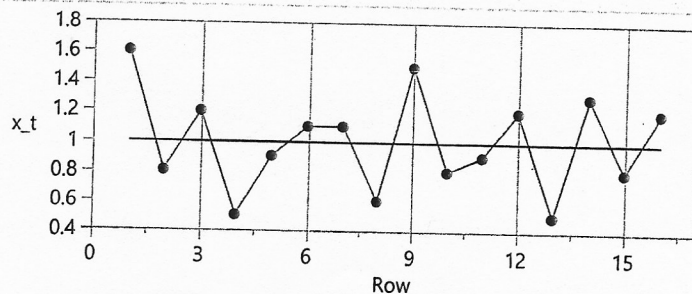
Mean	1
Std	0.3201562
N	16
Zero Mean ADF	-1.321639
Single Mean ADF	-8.309361
Trend ADF	-7.852685

Time Series Basic Diagnostics

Lag	AutoCorr	-.8-.6-.4-.2 0 .2 .4 .6 .8	Ljung-Box Q	p-Value
0	1.0000		.	.
1	-0.5488		5.7823	0.0162*
2	0.2500		7.0680	0.0292*
3	-0.1037		7.3060	0.0628
4	-0.1646		7.9565	0.0932
5	0.0671		8.0743	0.1522
6	0.0366		8.1129	0.2300
7	-0.1159		8.5424	0.2872
8	0.1220		9.0778	0.3358
9	0.0976		9.4694	0.3951
10	-0.1890		11.1844	0.3433
11	0.2195		13.9599	0.2352
12	-0.3049		20.6524	0.0557
13	0.1585		23.0652	0.0409*
14	-0.0976		24.4358	0.0406*
15	0.0732		25.9778	0.0383*

Time Series Ozone Concentration
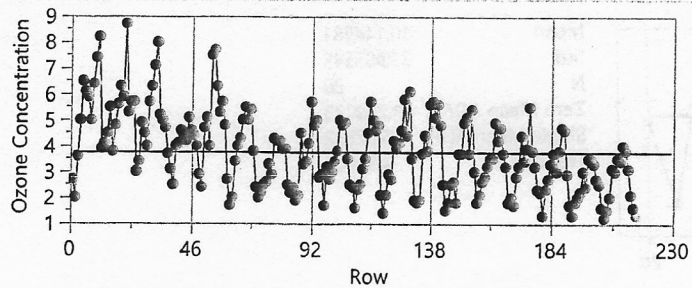
Mean	3.7726852
Std	1.4881769
N	216
Zero Mean ADF	-2.011685
Single Mean ADF	-5.600042
Trend ADF	-6.79387

Time Series Basic Diagnostics

Lag	AutoCorr	-.8-.6-.4-.2 0 .2 .4 .6 .8	Ljung-Box Q	p-Value
0	1.0000			
1	0.7287		116.297	<.0001*
2	0.4953		170.272	<.0001*
3	0.2757		187.070	<.0001*
4	0.0765		188.369	<.0001*
5	-0.0880		190.098	<.0001*
6	-0.1206		193.360	<.0001*
7	-0.1161		196.398	<.0001*
8	0.0129		196.436	<.0001*
9	0.2330		208.782	<.0001*
10	0.4617		257.501	<.0001*
11	0.6074		342.240	<.0001*
12	0.6683		445.325	<.0001*
13	0.5666		519.782	<.0001*
14	0.3721		552.060	<.0001*
15	0.1450		556.982	<.0001*
16	-0.0431		557.419	<.0001*
17	-0.1797		565.061	<.0001*
18	-0.2008		574.652	<.0001*
19	-0.1481		579.894	<.0001*
20	-0.0317		580.136	<.0001*
21	0.1898		588.836	<.0001*
22	0.4091		629.465	<.0001*
23	0.5235		696.321	<.0001*
24	0.5665		775.038	<.0001*
25	0.4433		823.487	<.0001*