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The SAS System

| Number of Observations | 130 |
|---------------------------------------|---------|
| Number of Pairwise Missing | 0 |
| Observation(s) eliminated by differen | ncing 1 |

| Simple Summary Statistics | | | | | | | | | |
|---------------------------|-----------|-----|--------------|-----------------------|--------------|--------------|------------|--|--|
| Variable | Туре | N | Mean | Standard Deviation | Min | Max | Difference | | |
| Gasoline_Gallons | Dependent | 130 | 466427.53846 | 24198910.091 | -80870462.00 | 64468230.000 | 1 | | |
| Diesel_Gallons | Dependent | 130 | -6637.70769 | 6815673.1067 | -29756024.00 | 19994713.000 | 1 | | |
| Total_Gallons_ST_Road_Tax | Dependent | 130 | 577877.29231 | 28563214.919 | -109647055.0 | 72433169.000 | 1 | | |
| Registration_Fee | Dependent | 130 | 155.24231 | 71591.66847 | -454443.0000 | 418695.50000 | 1 | | |
| Overweight | Dependent | 130 | -114.84869 | 92220.07014 | -452181.3100 | 616880.00000 | 1 | | |
| Title_fee | Dependent | 130 | 8781.43708 | 1003859.3366 | -3775854.060 | 4557874.9700 | 1 | | |

| Granger-Causality Wald Test | | | | | | | | |
|-----------------------------|----|------------|------------|--|--|--|--|--|
| Test | DF | Chi-Square | Pr > ChiSq | | | | | |
| 1 | 10 | 14.91 | 0.1355 | | | | | |

| Test 1: Group 1 Variables: | Gasoline_Gallons |
|----------------------------|--|
| Group 2 Variables: | Diesel_Gallons Total_Gallons_ST_Road_Tax Registration_Fee Overweight Title_fee |

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The SAS System

| Type of Model | VAR(2) |
|--------------------------|--------------------------|
| Estimation Method | Least Squares Estimation |

| Constant Estimates | | | | | |
|---------------------------|--------------|--|--|--|--|
| Variable | Constant | | | | |
| Gasoline_Gallons | 685453.82677 | | | | |
| Diesel_Gallons | -448.66322 | | | | |
| Total_Gallons_ST_Road_Tax | 796959.92570 | | | | |
| Registration_Fee | 818.35317 | | | | |
| Overweight | 474.03186 | | | | |
| Title_fee | 17625.08749 | | | | |

| | AR Coefficient Estimates | | | | | | | | | | |
|-----|---------------------------|------------------|----------------|---------------------------|------------------|------------|-----------|--|--|--|--|
| Lag | Variable | Gasoline_Gallons | Diesel_Gallons | Total_Gallons_ST_Road_Tax | Registration_Fee | Overweight | Title_fee | | | | |
| 1 | Gasoline_Gallons | -0.69204 | 0.43075 | 0.14467 | -2.09635 | 2.11978 | 2.67095 | | | | |
| | Diesel_Gallons | 0.09409 | -0.20518 | -0.09800 | 18.52125 | -11.06382 | 0.76910 | | | | |
| | Total_Gallons_ST_Road_Tax | -0.25522 | 0.33608 | -0.32116 | 26.75424 | -16.23797 | 3.28433 | | | | |
| | Registration_Fee | 0.00067 | 0.00095 | -0.00071 | -0.50549 | 0.23659 | -0.00850 | | | | |
| | Overweight | 0.00006 | -0.00092 | -0.00018 | -0.06299 | -0.15812 | -0.00689 | | | | |
| | Title_fee | -0.00881 | -0.01959 | 0.00947 | 1.46905 | 0.41689 | -0.33774 | | | | |
| 2 | Gasoline_Gallons | -0.93264 | -0.48761 | 0.78292 | -1.67232 | 20.45999 | -1.08588 | | | | |
| | Diesel_Gallons | -0.16661 | -0.39082 | 0.17606 | -5.58112 | 1.77090 | -0.64390 | | | | |
| | Total_Gallons_ST_Road_Tax | -0.67891 | -0.44708 | 0.50997 | -22.21644 | 39.28873 | -0.64156 | | | | |
| | Registration_Fee | -0.00114 | -0.00036 | 0.00103 | -0.23506 | -0.07747 | -0.00316 | | | | |
| | Overweight | -0.00230 | -0.00218 | 0.00201 | 0.06789 | -0.29077 | -0.01167 | | | | |
| | Title_fee | -0.01147 | 0.01164 | 0.00334 | 4.81737 | -0.64107 | -0.25184 | | | | |

| Variable/Lag | С | AR1 | AR2 |
|---------------------------|---|-----|-----|
| Gasoline_Gallons | | | + |
| Diesel_Gallons | | | + |
| Total_Gallons_ST_Road_Tax | | | |
| Registration_Fee | | +. | |
| Overweight | | | |
| Title_fee | | | + |

| Model Parameter Estimates | | | | | | | |
|---------------------------|-----------|--------------|-------------------|---------|---------|--------------------------------|--|
| Equation | Parameter | Estimate | Standard Error | t Value | Pr > t | Variable | |
| Gasoline_Gallons | CONST1 | 685453.82677 | 1930441.9772 | 0.36 | 0.7232 | 1 | |
| | AR1_1_1 | -0.69204 | 0.27314 | -2.53 | 0.0126 | Gasoline_Gallons(t-1) | |
| | AR1_1_2 | 0.43075 | 0.44359 | 0.97 | 0.3336 | Diesel_Gallons(t-1) | |
| | AR1_1_3 | 0.14467 | 0.25387 | 0.57 | 0.5699 | Total_Gallons_ST_Road_Tax(t-1) | |
| | AR1_1_4 | -2.09635 | 43.66862 | -0.05 | 0.9618 | Registration_Fee(t-1) | |
| | AR1_1_5 | 2.11978 | 31.94610 | 0.07 | 0.9472 | Overweight(t-1) | |
| | AR1_1_6 | 2.67095 | 2.05022 | 1.30 | 0.1953 | Title_fee(t-1) | |
| | AR2_1_1 | -0.93264 | 0.28247 | -3.30 | 0.0013 | Gasoline_Gallons(t-2) | |
| | AR2_1_2 | -0.48761 | 0.44148 | -1.10 | 0.2717 | Diesel_Gallons(t-2) | |
| | AR2_1_3 | 0.78292 | 0.25588 | 3.06 | 0.0028 | Total_Gallons_ST_Road_Tax(t-2) | |
| | AR2_1_4 | -1.67232 | 43.42670 | -0.04 | 0.9693 | Registration_Fee(t-2) | |

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| | I | I | | | | |
|---------------------------|--------------------|--------------|--------------|-------|--------|-------------------------------|
| | AR2_1_5 | 20.45999 | 32.50377 | | | Overweight(t-2) |
| | AR2_1_6 | -1.08588 | 2.09302 | -0.52 | 0.6049 | Title_fee(t-2) |
| Diesel_Gallons | CONST2 | -448.66322 | 550850.93060 | -0.00 | 0.9994 | 1 |
| | AR1_2_1 | 0.09409 | 0.07794 | 1.21 | 0.2298 | Gasoline_Gallons(t-1) |
| | AR1_2_2 | -0.20518 | 0.12658 | -1.62 | 0.1078 | Diesel_Gallons(t-1) |
| | AR1_2_3 | -0.09800 | 0.07244 | -1.35 | 0.1788 | Total_Gallons_ST_Road_Tax(t-1 |
| | AR1_2_4 | 18.52125 | 12.46082 | 1.49 | 0.1399 | Registration_Fee(t-1) |
| | AR1_2_5 | -11.06382 | 9.11581 | -1.21 | 0.2274 | Overweight(t-1) |
| | AR1_2_6 | 0.76910 | 0.58503 | 1.31 | 0.1912 | Title_fee(t-1) |
| | AR2_2_1 | -0.16661 | 0.08060 | -2.07 | 0.0410 | Gasoline_Gallons(t-2) |
| | AR2_2_2 | -0.39082 | 0.12598 | -3.10 | 0.0024 | Diesel_Gallons(t-2) |
| | AR2_2_3 | 0.17606 | 0.07301 | 2.41 | 0.0175 | Total_Gallons_ST_Road_Tax(t-2 |
| | AR2_2_4 | -5.58112 | 12.39179 | -0.45 | 0.6533 | Registration_Fee(t-2) |
| | AR2_2_5 | 1.77090 | 9.27494 | 0.19 | 0.8489 | Overweight(t-2) |
| | AR2_2_6 | -0.64390 | 0.59724 | -1.08 | 0.2832 | Title_fee(t-2) |
| Total_Gallons_ST_Road_Tax | CONST3 | 796959.92570 | 2307250.5698 | 0.35 | 0.7304 | 1 |
| | AR1_3_1 | -0.25522 | 0.32646 | -0.78 | 0.4359 | Gasoline_Gallons(t-1) |
| | AR1_3_2 | 0.33608 | 0.53017 | 0.63 | 0.5274 | Diesel_Gallons(t-1) |
| | AR1_3_3 | -0.32116 | 0.30342 | -1.06 | 0.2921 | Total_Gallons_ST_Road_Tax(t-1 |
| | AR1_3_4 | 26.75424 | 52.19242 | 0.51 | 0.6092 | Registration_Fee(t-1) |
| | AR1_3_5 | -16.23797 | 38.18175 | -0.43 | 0.6714 | Overweight(t-1) |
| | AR1_3_6 | 3.28433 | 2.45040 | 1.34 | 0.1828 | Title_fee(t-1) |
| | AR2_3_1 | -0.67891 | 0.33761 | -2.01 | 0.0467 | Gasoline_Gallons(t-2) |
| | AR2_3_2 | -0.44708 | 0.52765 | -0.85 | 0.3986 | Diesel_Gallons(t-2) |
| | AR2_3_3 | 0.50997 | 0.30582 | 1.67 | 0.0981 | Total_Gallons_ST_Road_Tax(t-2 |
| | AR2_3_4 | -22.21644 | 51.90328 | -0.43 | 0.6694 | Registration_Fee(t-2) |
| | AR2_3_5 | 39.28873 | 38.84827 | 1.01 | 0.3140 | Overweight(t-2) |
| | AR2_3_6 | -0.64156 | 2.50156 | -0.26 | 0.7981 | Title_fee(t-2) |
| Registration_Fee | CONST4 | 818.35317 | 5685.79037 | 0.14 | 0.8858 | 1 |
| | AR1_4_1 | 0.00067 | 0.00080 | 0.84 | 0.4038 | Gasoline_Gallons(t-1) |
| | AR1_4_2 | 0.00095 | 0.00131 | 0.73 | 0.4691 | Diesel Gallons(t-1) |
| | AR1_4_3 | -0.00071 | 0.00075 | -0.95 | 0.3455 | Total_Gallons_ST_Road_Tax(t-1 |
| | AR1_4_4 | -0.50549 | 0.12862 | -3.93 | 0.0001 | Registration Fee(t-1) |
| | AR1_4_5 | 0.23659 | 0.09409 | 2.51 | 0.0133 | , |
| | AR1_4_6 | -0.00850 | 0.00604 | -1.41 | 0.1619 | Title_fee(t-1) |
| | AR2_4_1 | -0.00114 | 0.00083 | -1.37 | 0.1726 | Gasoline_Gallons(t-2) |
| | AR2_4_2 | -0.00036 | 0.00130 | -0.28 | 0.7824 | Diesel Gallons(t-2) |
| | AR2_4_3 | 0.00103 | 0.00075 | 1.36 | 0.1758 | Total_Gallons_ST_Road_Tax(t-2 |
| | AR2_4_4 | -0.23506 | 0.12791 | -1.84 | 0.0687 | Registration_Fee(t-2) |
| | AR2_4_5 | -0.07747 | 0.09573 | -0.81 | 0.4201 | Overweight(t-2) |
| | AR2_4_6 | -0.00316 | 0.00616 | -0.51 | 0.6088 | Title_fee(t-2) |
| Overweight | CONST5 | 474.03186 | 7829.02186 | 0.06 | 0.9518 | 1 |
| | AR1_5_1 | 0.00006 | 0.00111 | 0.06 | 0.9543 | Gasoline_Gallons(t-1) |
| | AR1_5_2 | -0.00092 | 0.00180 | -0.51 | 0.6099 | Diesel_Gallons(t-1) |
| | AR1_5_3 | -0.00018 | 0.00103 | -0.18 | 0.8582 | Total_Gallons_ST_Road_Tax(t-1 |
| | AR1_5_4 | -0.06299 | 0.17710 | -0.36 | | Registration_Fee(t-1) |
| | AR1_5_4 AR1_5_5 | -0.00299 | 0.17710 | -1.22 | 0.7227 | Overweight(t-1) |
| | | -0.13612 | 0.12936 | -0.83 | 0.4090 | Title_fee(t-1) |
| | AR1_5_6 | | | -2.01 | 0.4090 | |
| | AR2_5_1 | -0.00230 | 0.00115 | | | Gasoline_Gallons(t-2) |
| | AR2_5_2 | -0.00218 | 0.00179 | -1.22 | 0.2268 | Diesel_Gallons(t-2) |
| | AR2_5_3 | 0.00201 | 0.00104 | 1.94 | 0.0549 | Total_Gallons_ST_Road_Tax(t-2 |
| | AR2_5_4 | 0.06789 | 0.17612 | 0.39 | 0.7006 | Registration_Fee(t-2) |

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| | AR2_5_5 | -0.29077 | 0.13182 | -2.21 | 0.0294 | Overweight(t-2) |
|-----------|---------|-------------|-------------|-------|--------|--------------------------------|
| | AR2_5_6 | -0.01167 | 0.00849 | -1.37 | 0.1720 | Title_fee(t-2) |
| Title_fee | CONST6 | 17625.08749 | 80546.22519 | 0.22 | 0.8272 | 1 |
| | AR1_6_1 | -0.00881 | 0.01140 | -0.77 | 0.4409 | Gasoline_Gallons(t-1) |
| | AR1_6_2 | -0.01959 | 0.01851 | -1.06 | 0.2921 | Diesel_Gallons(t-1) |
| | AR1_6_3 | 0.00947 | 0.01059 | 0.89 | 0.3734 | Total_Gallons_ST_Road_Tax(t-1) |
| AR1_6_4 | | 1.46905 | 1.82204 | 0.81 | 0.4218 | Registration_Fee(t-1) |
| | AR1_6_5 | 0.41689 | 1.33293 | 0.31 | 0.7550 | Overweight(t-1) |
| | AR1_6_6 | -0.33774 | 0.08554 | -3.95 | 0.0001 | Title_fee(t-1) |
| | AR2_6_1 | -0.01147 | 0.01179 | -0.97 | 0.3327 | Gasoline_Gallons(t-2) |
| | AR2_6_2 | 0.01164 | 0.01842 | 0.63 | 0.5286 | Diesel_Gallons(t-2) |
| | AR2_6_3 | 0.00334 | 0.01068 | 0.31 | 0.7551 | Total_Gallons_ST_Road_Tax(t-2) |
| | AR2_6_4 | 4.81737 | 1.81195 | 2.66 | 0.0090 | Registration_Fee(t-2) |
| | AR2_6_5 | -0.64107 | 1.35619 | -0.47 | 0.6373 | Overweight(t-2) |
| | AR2_6_6 | -0.25184 | 0.08733 | -2.88 | 0.0047 | Title_fee(t-2) |

| Covariances of Innovations | | | | | | | | | | |
|----------------------------|------------------|----------------|---------------------------|------------------|--------------|--------------|--|--|--|--|
| Variable | Gasoline_Gallons | Diesel_Gallons | Total_Gallons_ST_Road_Tax | Registration_Fee | Overweight | Title_fee | | | | |
| Gasoline_Gallons | 4.7476944E14 | 8.57046E13 | 5.3797662E14 | -85861047463 | -19381996314 | 627215459848 | | | | |
| Diesel_Gallons | 8.57046E13 | 3.8657826E13 | 1.1589271E14 | -68135641425 | -80783263204 | -16139744261 | | | | |
| Total_Gallons_ST_Road_Tax | 5.3797662E14 | 1.1589271E14 | 6.7820154E14 | -1.567308E11 | -1.133793E11 | 822807048923 | | | | |
| Registration_Fee | -85861047463 | -68135641425 | -1.567308E11 | 4118612538.9 | 4139728005.9 | 4319510155.1 | | | | |
| Overweight | -19381996314 | -80783263204 | -1.133793E11 | 4139728005.9 | 7808799324.1 | -3626656183 | | | | |
| Title_fee | 627215459848 | -16139744261 | 822807048923 | 4319510155.1 | -3626656183 | 826531927814 | | | | |

Log-likelihood -11075.5

| Information Criteria | | | | | |
|----------------------|----------|--|--|--|--|
| AICC 23056.22 | | | | | |
| HQC | 22463.8 | | | | |
| AIC | 22349.08 | | | | |
| SBC | 22631.43 | | | | |
| FPEC | 1.209E73 | | | | |

| | | | Cross Cova | riances of Residuals | | | |
|-----|---------------------------|------------------|----------------|---------------------------|------------------|--------------|--------------|
| Lag | Variable | Gasoline_Gallons | Diesel_Gallons | Total_Gallons_ST_Road_Tax | Registration_Fee | Overweight | Title_fee |
| 0 | Gasoline_Gallons | 4.2655067E14 | 7.7000226E13 | 4.8333837E14 | -77140784830 | -17413512313 | 563513889707 |
| | Diesel_Gallons | 7.7000226E13 | 3.473164E13 | 1.0412236E14 | -61215615343 | -72578713035 | -14500551484 |
| | Total_Gallons_ST_Road_Tax | 4.8333837E14 | 1.0412236E14 | 6.093217E14 | -1.408128E11 | -1.018642E11 | 739240708017 |
| | Registration_Fee | -77140784830 | -61215615343 | -1.408128E11 | 3700315952.9 | 3719286880.3 | 3880809905.0 |
| | Overweight | -17413512313 | -72578713035 | -1.018642E11 | 3719286880.3 | 7015718142.7 | -3258323914 |
| | Title_fee | 563513889707 | -14500551484 | 739240708017 | 3880809905.0 | -3258323914 | 742587278895 |
| 1 | Gasoline_Gallons | -8.773233E11 | -3.471875E12 | -4.21272E12 | 12648829461 | -10266050451 | 43471230794 |
| | Diesel_Gallons | 171389425101 | -2.692674E12 | -2.056112E12 | 4882525483.8 | -6704990777 | -84782588707 |
| | Total_Gallons_ST_Road_Tax | -4.789792E12 | -4.610245E12 | -1.084439E13 | 12535975532 | -1113918857 | -1.875653E11 |
| | Registration_Fee | -13635438191 | -15953812604 | -7281486131 | -171726698.0 | -236437573.7 | 677744762.31 |
| | Overweight | -47247352156 | -32527381908 | -48984264885 | -101375527.4 | -341517322.8 | -841401333.6 |
| | Title_fee | 243833616127 | 197889054931 | 279438122900 | -1135343763 | -642802566.8 | -57430896188 |
| 2 | Gasoline_Gallons | -5.66817E13 | -1.900693E13 | -7.098242E13 | 61670608685 | 2731289415.1 | 381257123444 |
| | Diesel_Gallons | -7.043846E12 | -3.642888E12 | -1.241648E13 | 22087490773 | 9785597301.6 | 160004610746 |
| | Total_Gallons_ST_Road_Tax | -6.466896E13 | -2.22225E13 | -8.520792E13 | 71959548693 | 10812323683 | 141729314873 |
| | Registration_Fee | 58426539595 | 20455935288 | 78588550747 | -579748232.6 | -483083761.7 | -1783392327 |
| | Overweight | -35688390198 | -16871869992 | -44267699563 | -178300315.6 | -517074763.9 | -1804458121 |
| | Title_fee | 682642261447 | -2.996955E11 | 431463007926 | 4386749389.8 | 2828831522.1 | -72772776512 |

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| 3 | Gasoline_Gallons | -8.023909E13 | -2.958563E13 | -1.101667E14 | -23857570530 | -99035276409 | -5.12335E11 |
|---|---------------------------|--------------|--------------|--------------|--------------|--------------|--------------|
| | Diesel_Gallons | -9.288382E12 | -7.76334E12 | -1.983479E13 | 23711930446 | 2322527146.2 | -1.793571E11 |
| | Total_Gallons_ST_Road_Tax | -9.987846E13 | -3.605756E13 | -1.428382E14 | -13185703799 | -98994283658 | -1.282981E12 |
| | Registration_Fee | 69351419302 | -9156029881 | 105627073144 | -818494726.3 | -686931360.5 | 1998929603.2 |
| | Overweight | -71286266892 | -5611312087 | 3823097704.1 | -662870137.1 | -1088503945 | 3652724442.4 |
| | Title_fee | 1.4389026E12 | 394402246559 | 1.6822559E12 | -9684090265 | -4475366972 | -1.753259E11 |

| | | C | Cross Covariance | s of Residuals by Variable | | | |
|---------------------------|-----|------------------|------------------|----------------------------|------------------|--------------|--------------|
| Variable | Lag | Gasoline_Gallons | Diesel_Gallons | Total_Gallons_ST_Road_Tax | Registration_Fee | Overweight | Title_fee |
| Gasoline_Gallons | 0 | 4.2655067E14 | 7.7000226E13 | 4.8333837E14 | -77140784830 | -17413512313 | 563513889707 |
| | 1 | -8.773233E11 | -3.471875E12 | -4.21272E12 | 12648829461 | -10266050451 | 43471230794 |
| | 2 | -5.66817E13 | -1.900693E13 | -7.098242E13 | 61670608685 | 2731289415.1 | 381257123444 |
| | 3 | -8.023909E13 | -2.958563E13 | -1.101667E14 | -23857570530 | -99035276409 | -5.12335E11 |
| Diesel_Gallons | 0 | 7.7000226E13 | 3.473164E13 | 1.0412236E14 | -61215615343 | -72578713035 | -14500551484 |
| | 1 | 171389425101 | -2.692674E12 | -2.056112E12 | 4882525483.8 | -6704990777 | -84782588707 |
| | 2 | -7.043846E12 | -3.642888E12 | -1.241648E13 | 22087490773 | 9785597301.6 | 160004610746 |
| | 3 | -9.288382E12 | -7.76334E12 | -1.983479E13 | 23711930446 | 2322527146.2 | -1.793571E11 |
| Total_Gallons_ST_Road_Tax | 0 | 4.8333837E14 | 1.0412236E14 | 6.093217E14 | -1.408128E11 | -1.018642E11 | 739240708017 |
| | 1 | -4.789792E12 | -4.610245E12 | -1.084439E13 | 12535975532 | -1113918857 | -1.875653E11 |
| | 2 | -6.466896E13 | -2.22225E13 | -8.520792E13 | 71959548693 | 10812323683 | 141729314873 |
| | 3 | -9.987846E13 | -3.605756E13 | -1.428382E14 | -13185703799 | -98994283658 | -1.282981E12 |
| Registration_Fee | 0 | -77140784830 | -61215615343 | -1.408128E11 | 3700315952.9 | 3719286880.3 | 3880809905.0 |
| | 1 | -13635438191 | -15953812604 | -7281486131 | -171726698.0 | -236437573.7 | 677744762.31 |
| | 2 | 58426539595 | 20455935288 | 78588550747 | -579748232.6 | -483083761.7 | -1783392327 |
| | 3 | 69351419302 | -9156029881 | 105627073144 | -818494726.3 | -686931360.5 | 1998929603.2 |
| Overweight | 0 | -17413512313 | -72578713035 | -1.018642E11 | 3719286880.3 | 7015718142.7 | -3258323914 |
| | 1 | -47247352156 | -32527381908 | -48984264885 | -101375527.4 | -341517322.8 | -841401333.6 |
| | 2 | -35688390198 | -16871869992 | -44267699563 | -178300315.6 | -517074763.9 | -1804458121 |
| | 3 | -71286266892 | -5611312087 | 3823097704.1 | -662870137.1 | -1088503945 | 3652724442.4 |
| Title_fee | 0 | 563513889707 | -14500551484 | 739240708017 | 3880809905.0 | -3258323914 | 742587278895 |
| | 1 | 243833616127 | 197889054931 | 279438122900 | -1135343763 | -642802566.8 | -57430896188 |
| | 2 | 682642261447 | -2.996955E11 | 431463007926 | 4386749389.8 | 2828831522.1 | -72772776512 |
| | 3 | 1.4389026E12 | 394402246559 | 1.6822559E12 | -9684090265 | -4475366972 | -1.753259E11 |

| | | | Cross Correlation | ons of Residuals | | | |
|-----|---------------------------|------------------|-------------------|---------------------------|------------------|------------|-----------|
| Lag | Variable | Gasoline_Gallons | Diesel_Gallons | Total_Gallons_ST_Road_Tax | Registration_Fee | Overweight | Title_fee |
| 0 | Gasoline_Gallons | 1.00000 | 0.63262 | 0.94807 | -0.06140 | -0.01007 | 0.03166 |
| | Diesel_Gallons | 0.63262 | 1.00000 | 0.71574 | -0.17076 | -0.14703 | -0.00286 |
| | Total_Gallons_ST_Road_Tax | 0.94807 | 0.71574 | 1.00000 | -0.09378 | -0.04927 | 0.03475 |
| | Registration_Fee | -0.06140 | -0.17076 | -0.09378 | 1.00000 | 0.72997 | 0.07403 |
| | Overweight | -0.01007 | -0.14703 | -0.04927 | 0.72997 | 1.00000 | -0.04514 |
| | Title_fee | 0.03166 | -0.00286 | 0.03475 | 0.07403 | -0.04514 | 1.00000 |
| 1 | Gasoline_Gallons | -0.00206 | -0.02852 | -0.00826 | 0.01007 | -0.00593 | 0.00244 |
| | Diesel_Gallons | 0.00141 | -0.07753 | -0.01413 | 0.01362 | -0.01358 | -0.01669 |
| | Total_Gallons_ST_Road_Tax | -0.00940 | -0.03169 | -0.01780 | 0.00835 | -0.00054 | -0.00882 |
| | Registration_Fee | -0.01085 | -0.04450 | -0.00485 | -0.04641 | -0.04640 | 0.01293 |
| | Overweight | -0.02731 | -0.06589 | -0.02369 | -0.01990 | -0.04868 | -0.01166 |
| | Title_fee | 0.01370 | 0.03897 | 0.01314 | -0.02166 | -0.00891 | -0.07734 |
| 2 | Gasoline_Gallons | -0.13288 | -0.15616 | -0.13923 | 0.04909 | 0.00158 | 0.02142 |
| | Diesel_Gallons | -0.05787 | -0.10489 | -0.08535 | 0.06161 | 0.01982 | 0.03151 |
| | Total_Gallons_ST_Road_Tax | -0.12685 | -0.15276 | -0.13984 | 0.04792 | 0.00523 | 0.00666 |
| | Registration_Fee | 0.04651 | 0.05706 | 0.05234 | -0.15668 | -0.09481 | -0.03402 |
| | Overweight | -0.02063 | -0.03418 | -0.02141 | -0.03499 | -0.07370 | -0.02500 |

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| | Title_fee | 0.03836 | -0.05901 | 0.02028 | 0.08369 | 0.03919 | -0.09800 |
|---|---------------------------|----------|----------|----------|----------|----------|----------|
| 3 | Gasoline_Gallons | -0.18811 | -0.24307 | -0.21609 | -0.01899 | -0.05725 | -0.02879 |
| | Diesel_Gallons | -0.07631 | -0.22352 | -0.13635 | 0.06614 | 0.00471 | -0.03532 |
| | Total_Gallons_ST_Road_Tax | -0.19591 | -0.24786 | -0.23442 | -0.00878 | -0.04788 | -0.06031 |
| | Registration_Fee | 0.05520 | -0.02554 | 0.07034 | -0.22120 | -0.13482 | 0.03813 |
| | Overweight | -0.04121 | -0.01137 | 0.00185 | -0.13010 | -0.15515 | 0.05061 |
| | Title_fee | 0.08085 | 0.07766 | 0.07909 | -0.18474 | -0.06200 | -0.23610 |

| | | Cros | s Correlations of | Residuals by Variable | | | |
|---------------------------|-----|------------------|-------------------|---------------------------|------------------|------------|-----------|
| Variable | Lag | Gasoline_Gallons | Diesel_Gallons | Total_Gallons_ST_Road_Tax | Registration_Fee | Overweight | Title_fee |
| Gasoline_Gallons | 0 | 1.00000 | 0.63262 | 0.94807 | -0.06140 | -0.01007 | 0.03166 |
| | 1 | -0.00206 | -0.02852 | -0.00826 | 0.01007 | -0.00593 | 0.00244 |
| | 2 | -0.13288 | -0.15616 | -0.13923 | 0.04909 | 0.00158 | 0.02142 |
| | 3 | -0.18811 | -0.24307 | -0.21609 | -0.01899 | -0.05725 | -0.02879 |
| Diesel_Gallons | 0 | 0.63262 | 1.00000 | 0.71574 | -0.17076 | -0.14703 | -0.00286 |
| | 1 | 0.00141 | -0.07753 | -0.01413 | 0.01362 | -0.01358 | -0.01669 |
| | 2 | -0.05787 | -0.10489 | -0.08535 | 0.06161 | 0.01982 | 0.03151 |
| | 3 | -0.07631 | -0.22352 | -0.13635 | 0.06614 | 0.00471 | -0.03532 |
| Total_Gallons_ST_Road_Tax | 0 | 0.94807 | 0.71574 | 1.00000 | -0.09378 | -0.04927 | 0.03475 |
| | 1 | -0.00940 | -0.03169 | -0.01780 | 0.00835 | -0.00054 | -0.00882 |
| | 2 | -0.12685 | -0.15276 | -0.13984 | 0.04792 | 0.00523 | 0.00666 |
| | 3 | -0.19591 | -0.24786 | -0.23442 | -0.00878 | -0.04788 | -0.06031 |
| Registration_Fee | 0 | -0.06140 | -0.17076 | -0.09378 | 1.00000 | 0.72997 | 0.07403 |
| | 1 | -0.01085 | -0.04450 | -0.00485 | -0.04641 | -0.04640 | 0.01293 |
| | 2 | 0.04651 | 0.05706 | 0.05234 | -0.15668 | -0.09481 | -0.03402 |
| | 3 | 0.05520 | -0.02554 | 0.07034 | -0.22120 | -0.13482 | 0.03813 |
| Overweight | 0 | -0.01007 | -0.14703 | -0.04927 | 0.72997 | 1.00000 | -0.04514 |
| | 1 | -0.02731 | -0.06589 | -0.02369 | -0.01990 | -0.04868 | -0.01166 |
| | 2 | -0.02063 | -0.03418 | -0.02141 | -0.03499 | -0.07370 | -0.02500 |
| | 3 | -0.04121 | -0.01137 | 0.00185 | -0.13010 | -0.15515 | 0.05061 |
| Title_fee | 0 | 0.03166 | -0.00286 | 0.03475 | 0.07403 | -0.04514 | 1.00000 |
| | 1 | 0.01370 | 0.03897 | 0.01314 | -0.02166 | -0.00891 | -0.07734 |
| | 2 | 0.03836 | -0.05901 | 0.02028 | 0.08369 | 0.03919 | -0.09800 |
| | 3 | 0.08085 | 0.07766 | 0.07909 | -0.18474 | -0.06200 | -0.23610 |

| Variable/Lag | 0 | 1 | 2 | 3 |
|---------------------------|-----|---|---|---|
| Gasoline_Gallons | +++ | | | |
| Diesel_Gallons | +++ | | | |
| Total_Gallons_ST_Road_Tax | +++ | | | |
| Registration_Fee | ++. | | | |
| Overweight | ++. | | | |
| Title fee | + | | | |

| Portmantea | Portmanteau Test for Cross Correlations of Residuals | | | | | | | | | |
|------------|--|-------|--------|--|--|--|--|--|--|--|
| Up To Lag | Up To Lag DF Chi-Square Pr > ChiSq | | | | | | | | | |
| 3 | 36 | 74.84 | 0.0002 | | | | | | | |

| Univariate Model ANOVA Diagnostics | | | | | | | | | |
|---|--------|--------------|------|--------|--|--|--|--|--|
| Variable R-Square Standard Deviation F Value Pr | | | | | | | | | |
| Gasoline_Gallons | 0.2736 | 21789204.651 | 3.61 | 0.0001 | | | | | |
| | | | | | | | | | |

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| Diesel_Gallons | 0.2580 | 6217541.7861 | 3.33 | 0.0004 |
|---------------------------|--------|--------------|------|--------|
| Total_Gallons_ST_Road_Tax | 0.2557 | 26042302.975 | 3.29 | 0.0004 |
| Registration_Fee | 0.2828 | 64176.41731 | 3.78 | <.0001 |
| Overweight | 0.1800 | 88367.41098 | 2.10 | 0.0217 |
| Title_fee | 0.2671 | 909138.01362 | 3.49 | 0.0002 |

| Univariate Model White Noise Diagnostics | | | | | | | | | | | |
|---|---------|------------|------------|---------|--------|--|--|--|--|--|--|
| | Durbin | Norm | ARCH | | | | | | | | |
| Variable | Watson | Chi-Square | Pr > ChiSq | F Value | Pr > F | | | | | | |
| Gasoline_Gallons | 1.99973 | 30.95 | <.0001 | 20.55 | <.0001 | | | | | | |
| Diesel_Gallons | 2.14874 | 25.65 | <.0001 | 45.31 | <.0001 | | | | | | |
| Total_Gallons_ST_Road_Tax | 2.03274 | 15.31 | 0.0005 | 31.88 | <.0001 | | | | | | |
| Registration_Fee | 2.08832 | 1137.84 | <.0001 | 0.50 | 0.4824 | | | | | | |
| Overweight | 2.09606 | 1117.91 | <.0001 | 0.03 | 0.8660 | | | | | | |
| Title_fee | 2.14497 | 131.92 | <.0001 | 0.22 | 0.6383 | | | | | | |

| Univariate Model AR Diagnostics | | | | | | | | | | |
|---------------------------------|---------|--------|---------|--------|---------|--------|---------|--------|--|--|
| | AF | ₹1 | AR2 | | AF | R3 | AR4 | | | |
| Variable | F Value | Pr > F | | |
| Gasoline_Gallons | 0.00 | 0.9815 | 1.19 | 0.3088 | 2.56 | 0.0584 | 1.90 | 0.1141 | | |
| Diesel_Gallons | 0.76 | 0.3846 | 1.14 | 0.3226 | 3.42 | 0.0194 | 2.84 | 0.0270 | | |
| Total_Gallons_ST_Road_Tax | 0.04 | 0.8423 | 1.31 | 0.2747 | 3.78 | 0.0124 | 2.84 | 0.0271 | | |
| Registration_Fee | 0.27 | 0.6037 | 1.75 | 0.1772 | 3.77 | 0.0126 | 4.76 | 0.0014 | | |
| Overweight | 0.30 | 0.5866 | 0.51 | 0.6028 | 1.46 | 0.2286 | 2.89 | 0.0252 | | |
| Title_fee | 0.76 | 0.3853 | 1.07 | 0.3472 | 3.76 | 0.0127 | 3.71 | 0.0069 | | |

| | | | Simple Impu | Ise Response | | | |
|-----|------------------------------|------------------|----------------|---------------------------|------------------|------------|-----------|
| Lag | Variable Response\Impulse | Gasoline_Gallons | Diesel_Gallons | Total_Gallons_ST_Road_Tax | Registration_Fee | Overweight | Title_fee |
| 1 | Gasoline_Gallons | -0.69204 | 0.43075 | 0.14467 | -2.09635 | 2.11978 | 2.67095 |
| | STD | 0.27314 | 0.44359 | 0.25387 | 43.66862 | 31.94610 | 2.05022 |
| | Diesel_Gallons | 0.09409 | -0.20518 | -0.09800 | 18.52125 | -11.06382 | 0.76910 |
| | STD | 0.07794 | 0.12658 | 0.07244 | 12.46082 | 9.11581 | 0.58503 |
| | Total_Gallons_ST_Road_Tax | -0.25522 | 0.33608 | -0.32116 | 26.75424 | -16.23797 | 3.28433 |
| | STD | 0.32646 | 0.53017 | 0.30342 | 52.19242 | 38.18175 | 2.45040 |
| | Registration_Fee | 0.00067 | 0.00095 | -0.00071 | -0.50549 | 0.23659 | -0.00850 |
| | STD | 0.00080 | 0.00131 | 0.00075 | 0.12862 | 0.09409 | 0.00604 |
| | Overweight | 0.00006 | -0.00092 | -0.00018 | -0.06299 | -0.15812 | -0.00689 |
| | STD | 0.00111 | 0.00180 | 0.00103 | 0.17710 | 0.12956 | 0.00831 |
| | Title_fee | -0.00881 | -0.01959 | 0.00947 | 1.46905 | 0.41689 | -0.33774 |
| | STD | 0.01140 | 0.01851 | 0.01059 | 1.82204 | 1.33293 | 0.08554 |
| 2 | Gasoline_Gallons | -0.47493 | -0.88172 | 0.62050 | 16.47692 | 12.16048 | -3.02673 |
| | STD | 0.30081 | 0.47171 | 0.27518 | 45.71795 | 34.63170 | 2.24964 |
| | Diesel_Gallons | -0.22101 | -0.32843 | 0.23746 | -19.73615 | 12.28377 | -1.21325 |
| | STD | 0.08121 | 0.12879 | 0.07438 | 12.34980 | 9.38047 | 0.61215 |
| | Total_Gallons_ST_Road_Tax | -0.40064 | -0.75791 | 0.55838 | -31.72525 | 50.51073 | -3.34433 |
| | STD | 0.36237 | 0.56755 | 0.33147 | 55.07744 | 41.70512 | 2.70761 |
| | Registration_Fee | -0.00159 | -0.00103 | 0.00149 | -0.00971 | -0.23558 | 0.00258 |
| | STD | 0.00084 | 0.00134 | 0.00077 | 0.12862 | 0.09761 | 0.00637 |
| | Overweight | -0.00238 | -0.00180 | 0.00218 | 0.07746 | -0.27023 | -0.00886 |
| | STD | 0.00109 | 0.00174 | 0.00100 | 0.16539 | 0.12606 | 0.00827 |
| | Title_fee | -0.00563 | 0.02267 | -0.00337 | 3.46131 | -0.45590 | -0.16065 |
| | STD | 0.01193 | 0.01887 | 0.01092 | 1.81302 | 1.37703 | 0.08979 |
| 3 | Gasoline_Gallons | 0.56823 | 0.38028 | -0.60531 | -3.23232 | -10.49233 | 0.58023 |

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| STD | 0.26090 | 0.35714 | 0.23018 | 39.06117 | 27.65351 | 1.75118 |
|---------------------------|---------|----------|----------|----------|-----------|---------|
| Diesel_Gallons | 0.06806 | 0.15021 | -0.08894 | 9.91917 | -8.80764 | 0.39949 |
| STD | 0.07357 | 0.10338 | 0.06558 | 10.96312 | 7.62806 | 0.49394 |
| Total_Gallons_ST_Road_Tax | 0.44394 | 0.36013 | -0.48018 | 23.80034 | -35.11864 | 0.77649 |
| STD | 0.31124 | 0.42165 | 0.27388 | 46.60578 | 33.13925 | 2.08431 |
| Registration_Fee | 0.00040 | -0.00063 | -0.00027 | 0.15090 | -0.01668 | 0.00079 |
| STD | 0.00079 | 0.00115 | 0.00071 | 0.11805 | 0.08149 | 0.00539 |
| Overweight | 0.00177 | 0.00127 | -0.00157 | -0.02521 | 0.08456 | 0.00804 |
| STD | 0.00095 | 0.00135 | 0.00085 | 0.13966 | 0.09394 | 0.00628 |
| Title_fee | 0.01690 | 0.00099 | -0.01014 | -3.64569 | 0.75437 | 0.11095 |
| STD | 0.01057 | 0.01501 | 0.00943 | 1.57463 | 1.08600 | 0.07112 |

| | | Si | mple Impulse Re | sponse by Variable | | | |
|------------------------------|-----|------------------|-----------------|---------------------------|------------------|------------|-----------|
| Variable Response\Impulse | Lag | Gasoline_Gallons | Diesel_Gallons | Total_Gallons_ST_Road_Tax | Registration_Fee | Overweight | Title_fee |
| Gasoline_Gallons | 1 | -0.69204 | 0.43075 | 0.14467 | -2.09635 | 2.11978 | 2.67095 |
| | STD | 0.27314 | 0.44359 | 0.25387 | 43.66862 | 31.94610 | 2.05022 |
| | 2 | -0.47493 | -0.88172 | 0.62050 | 16.47692 | 12.16048 | -3.02673 |
| | STD | 0.30081 | 0.47171 | 0.27518 | 45.71795 | 34.63170 | 2.24964 |
| | 3 | 0.56823 | 0.38028 | -0.60531 | -3.23232 | -10.49233 | 0.58023 |
| | STD | 0.26090 | 0.35714 | 0.23018 | 39.06117 | 27.65351 | 1.75118 |
| Diesel_Gallons | 1 | 0.09409 | -0.20518 | -0.09800 | 18.52125 | -11.06382 | 0.76910 |
| | STD | 0.07794 | 0.12658 | 0.07244 | 12.46082 | 9.11581 | 0.58503 |
| | 2 | -0.22101 | -0.32843 | 0.23746 | -19.73615 | 12.28377 | -1.21325 |
| | STD | 0.08121 | 0.12879 | 0.07438 | 12.34980 | 9.38047 | 0.61215 |
| | 3 | 0.06806 | 0.15021 | -0.08894 | 9.91917 | -8.80764 | 0.39949 |
| | STD | 0.07357 | 0.10338 | 0.06558 | 10.96312 | 7.62806 | 0.49394 |
| Total_Gallons_ST_Road_Tax | 1 | -0.25522 | 0.33608 | -0.32116 | 26.75424 | -16.23797 | 3.28433 |
| | STD | 0.32646 | 0.53017 | 0.30342 | 52.19242 | 38.18175 | 2.45040 |
| | 2 | -0.40064 | -0.75791 | 0.55838 | -31.72525 | 50.51073 | -3.34433 |
| | STD | 0.36237 | 0.56755 | 0.33147 | 55.07744 | 41.70512 | 2.70761 |
| | 3 | 0.44394 | 0.36013 | -0.48018 | 23.80034 | -35.11864 | 0.77649 |
| | STD | 0.31124 | 0.42165 | 0.27388 | 46.60578 | 33.13925 | 2.08431 |
| Registration_Fee | 1 | 0.00067 | 0.00095 | -0.00071 | -0.50549 | 0.23659 | -0.00850 |
| | STD | 0.00080 | 0.00131 | 0.00075 | 0.12862 | 0.09409 | 0.00604 |
| | 2 | -0.00159 | -0.00103 | 0.00149 | -0.00971 | -0.23558 | 0.00258 |
| | STD | 0.00084 | 0.00134 | 0.00077 | 0.12862 | 0.09761 | 0.00637 |
| | 3 | 0.00040 | -0.00063 | -0.00027 | 0.15090 | -0.01668 | 0.00079 |
| | STD | 0.00079 | 0.00115 | 0.00071 | 0.11805 | 0.08149 | 0.00539 |
| Overweight | 1 | 0.00006 | -0.00092 | -0.00018 | -0.06299 | -0.15812 | -0.00689 |
| | STD | 0.00111 | 0.00180 | 0.00103 | 0.17710 | 0.12956 | 0.00831 |
| | 2 | -0.00238 | -0.00180 | 0.00218 | 0.07746 | -0.27023 | -0.00886 |
| | STD | 0.00109 | 0.00174 | 0.00100 | 0.16539 | 0.12606 | 0.00827 |
| | 3 | 0.00177 | 0.00127 | -0.00157 | -0.02521 | 0.08456 | 0.00804 |
| | STD | 0.00095 | 0.00135 | 0.00085 | 0.13966 | 0.09394 | 0.00628 |
| Title_fee | 1 | -0.00881 | -0.01959 | 0.00947 | 1.46905 | 0.41689 | -0.33774 |
| | STD | 0.01140 | 0.01851 | 0.01059 | 1.82204 | 1.33293 | 0.08554 |
| | 2 | -0.00563 | 0.02267 | -0.00337 | 3.46131 | -0.45590 | -0.16065 |
| | STD | 0.01193 | 0.01887 | 0.01092 | 1.81302 | 1.37703 | 0.08979 |
| | 3 | 0.01690 | 0.00099 | -0.01014 | -3.64569 | 0.75437 | 0.11095 |
| | STD | 0.01057 | 0.01501 | 0.00943 | 1.57463 | 1.08600 | 0.07112 |

| Decomposition of Prediction Error Covariances | | | | | | | | | |
|---|--|--|--|--|--|--|--|--|--|
| | | | | | | | | | |

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| Lead | Variable | Gasoline_Gallons | Diesel_Gallons | Total_Gallons_ST_Road_Tax | Registration_Fee | Overweight | Title_fee |
|------|---------------------------|------------------|----------------|---------------------------|------------------|--------------|--------------|
| 1 | Gasoline_Gallons | 4.7476944E14 | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.00000 |
| | Diesel_Gallons | 1.5471254E13 | 2.3186572E13 | 0.00000 | 0.00000 | 0.00000 | 0.00000 |
| | Total_Gallons_ST_Road_Tax | 6.0959872E14 | 1.5207739E13 | 5.3395088E13 | 0.00000 | 0.00000 | 0.00000 |
| | Registration_Fee | 15527788.565 | 119490015.76 | 5292511.3027 | 3978302223.2 | 0.00000 | 0.00000 |
| | Overweight | 791250.97361 | 257601134.76 | 15562917.639 | 3925281057.3 | 3609562963.4 | 0.00000 |
| | Title_fee | 828611112.00 | 721751956.65 | 880730370.21 | 4449995662.6 | 18152380768 | 801498457945 |
| 2 | Gasoline_Gallons | 5.6943433E14 | 6.5304216E12 | 1.2833769E12 | 31954607432 | 54058071354 | 5.7178856E12 |
| | Diesel_Gallons | 1.6953938E13 | 2.5190904E13 | 479230990669 | 277033639885 | 590333940350 | 474100460199 |
| | Total_Gallons_ST_Road_Tax | 7.5758244E14 | 1.5268177E13 | 5.8443035E13 | 790750139514 | 2.0109285E12 | 8.6456466E12 |
| | Registration_Fee | 21639867.185 | 133662227.70 | 32311119.052 | 4289030219.1 | 235911184.29 | 57921633.240 |
| | Overweight | 44311390.088 | 260626777.46 | 16176007.913 | 4130893990.7 | 3683031841.5 | 38056746.067 |
| | Title_fee | 3455233251.7 | 5774188045.0 | 3809859067.7 | 13713612464 | 23129755369 | 892923442492 |
| 3 | Gasoline_Gallons | 5.7123271E14 | 1.1024389E13 | 2.0279417E13 | 2.5895007E12 | 1.3499927E12 | 1.3060494E13 |
| | Diesel_Gallons | 1.6999172E13 | 2.5556039E13 | 3.3559833E12 | 586351673116 | 1.4029752E12 | 1.653878E12 |
| | Total_Gallons_ST_Road_Tax | 7.6182448E14 | 1.8675974E13 | 7.3301616E13 | 1.675243E12 | 1.4157899E13 | 1.7610045E13 |
| | Registration_Fee | 23949608.354 | 155407201.30 | 174740952.76 | 4520081811.1 | 446193473.95 | 63252260.092 |
| | Overweight | 73006489.211 | 273269527.15 | 290072016.11 | 4290550498.2 | 3909292594.8 | 100926621.74 |
| | Title_fee | 21583013897 | 10649083529 | 5075064459.8 | 45768202760 | 23162767817 | 913609491772 |
| 4 | Gasoline_Gallons | 5.7229192E14 | 1.1140848E13 | 3.9263325E13 | 3.2660631E12 | 1.8520358E12 | 1.3330332E13 |
| | Diesel_Gallons | 1.7019278E13 | 2.5714971E13 | 3.7480058E12 | 596446245782 | 1.7428442E12 | 1.7817879E12 |
| | Total_Gallons_ST_Road_Tax | 7.6247432E14 | 1.8696761E13 | 8.4874742E13 | 2.0942131E12 | 1.9062055E13 | 1.8093304E13 |
| | Registration_Fee | 24869238.261 | 185505587.03 | 179744493.46 | 4592767584.0 | 447422295.75 | 63751001.779 |
| | Overweight | 98081862.833 | 274928086.44 | 422215616.38 | 4308566610.7 | 3925266824.1 | 152782366.97 |
| | Title_fee | 40812262300 | 10749347884 | 9354699721.4 | 76492285801 | 24085312311 | 923476451638 |
| 5 | Gasoline_Gallons | 5.7431461E14 | 1.2644793E13 | 3.9557435E13 | 4.0224301E12 | 2.7753984E12 | 1.4099498E13 |
| | Diesel_Gallons | 1.7143713E13 | 2.5715521E13 | 4.1542747E12 | 596473614675 | 1.8711753E12 | 1.8917937E12 |
| | Total_Gallons_ST_Road_Tax | 7.634095E14 | 1.9297821E13 | 8.5191129E13 | 2.4494406E12 | 2.0138792E13 | 1.8364127E13 |
| | Registration_Fee | 29241333.376 | 188569711.82 | 239960424.48 | 4595044136.8 | 516825813.74 | 66432463.431 |
| | Overweight | 107532542.33 | 276245491.38 | 460786989.89 | 4308568955.5 | 3961477573.6 | 172317628.78 |
| | Title_fee | 41336408268 | 10774941157 | 14390061707 | 80001536565 | 28080818091 | 924170462735 |
| 6 | Gasoline_Gallons | 5.7447466E14 | 1.2898704E13 | 4.0924286E13 | 4.7124766E12 | 4.3938499E12 | 1.4250652E13 |
| | Diesel_Gallons | 1.7145034E13 | 2.5716366E13 | 4.4165937E12 | 596699915895 | 1.880387E12 | 1.9294007E12 |
| | Total_Gallons_ST_Road_Tax | 7.6343025E14 | 1.9400452E13 | 8.5733009E13 | 2.7356083E12 | 2.0725578E13 | 1.8394918E13 |
| | Registration_Fee | 29314853.798 | 190570120.51 | 260606794.74 | 4598922986.5 | 528365318.11 | 66697571.987 |
| | Overweight | 116279782.21 | 276247388.73 | 560632861.79 | 4313110050.1 | 3983101014.4 | 198408360.82 |
| | Title_fee | 42458587441 | 11021908961 | 14768556749 | 93239898810 | 28158700212 | 925742698531 |

| | | Decompo | sition of Predict | ion Error Covariances by Varia | ble | | |
|------------------|------|------------------|-------------------|--------------------------------|------------------|--------------|--------------|
| Variable | Lead | Gasoline_Gallons | Diesel_Gallons | Total_Gallons_ST_Road_Tax | Registration_Fee | Overweight | Title_fee |
| Gasoline_Gallons | 1 | 4.7476944E14 | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.00000 |
| | 2 | 5.6943433E14 | 6.5304216E12 | 1.2833769E12 | 31954607432 | 54058071354 | 5.7178856E12 |
| | 3 | 5.7123271E14 | 1.1024389E13 | 2.0279417E13 | 2.5895007E12 | 1.3499927E12 | 1.3060494E13 |
| | 4 | 5.7229192E14 | 1.1140848E13 | 3.9263325E13 | 3.2660631E12 | 1.8520358E12 | 1.3330332E13 |
| | 5 | 5.7431461E14 | 1.2644793E13 | 3.9557435E13 | 4.0224301E12 | 2.7753984E12 | 1.4099498E13 |
| | 6 | 5.7447466E14 | 1.2898704E13 | 4.0924286E13 | 4.7124766E12 | 4.3938499E12 | 1.4250652E13 |
| Diesel_Gallons | 1 | 1.5471254E13 | 2.3186572E13 | 0.00000 | 0.00000 | 0.00000 | 0.00000 |
| | 2 | 1.6953938E13 | 2.5190904E13 | 479230990669 | 277033639885 | 590333940350 | 474100460199 |
| | 3 | 1.6999172E13 | 2.5556039E13 | 3.3559833E12 | 586351673116 | 1.4029752E12 | 1.653878E12 |
| | 4 | 1.7019278E13 | 2.5714971E13 | 3.7480058E12 | 596446245782 | 1.7428442E12 | 1.7817879E12 |
| | 5 | 1.7143713E13 | 2.5715521E13 | 4.1542747E12 | 596473614675 | 1.8711753E12 | 1.8917937E12 |
| | 6 | 1.7145034E13 | 2.5716366E13 | 4.4165937E12 | 596699915895 | 1.880387E12 | 1.9294007E12 |
| | | | | | | | |

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| Total_Gallons_ST_Road_Tax | 1 | 6.0959872E14 | 1.5207739E13 | 5.3395088E13 | 0.00000 | 0.00000 | 0.00000 |
|---------------------------|---|--------------|--------------|--------------|--------------|--------------|--------------|
| | 2 | 7.5758244E14 | 1.5268177E13 | 5.8443035E13 | 790750139514 | 2.0109285E12 | 8.6456466E12 |
| | 3 | 7.6182448E14 | 1.8675974E13 | 7.3301616E13 | 1.675243E12 | 1.4157899E13 | 1.7610045E13 |
| | 4 | 7.6247432E14 | 1.8696761E13 | 8.4874742E13 | 2.0942131E12 | 1.9062055E13 | 1.8093304E13 |
| | 5 | 7.634095E14 | 1.9297821E13 | 8.5191129E13 | 2.4494406E12 | 2.0138792E13 | 1.8364127E13 |
| | 6 | 7.6343025E14 | 1.9400452E13 | 8.5733009E13 | 2.7356083E12 | 2.0725578E13 | 1.8394918E13 |
| Registration_Fee | 1 | 15527788.565 | 119490015.76 | 5292511.3027 | 3978302223.2 | 0.00000 | 0.00000 |
| | 2 | 21639867.185 | 133662227.70 | 32311119.052 | 4289030219.1 | 235911184.29 | 57921633.240 |
| | 3 | 23949608.354 | 155407201.30 | 174740952.76 | 4520081811.1 | 446193473.95 | 63252260.092 |
| | 4 | 24869238.261 | 185505587.03 | 179744493.46 | 4592767584.0 | 447422295.75 | 63751001.779 |
| | 5 | 29241333.376 | 188569711.82 | 239960424.48 | 4595044136.8 | 516825813.74 | 66432463.431 |
| | 6 | 29314853.798 | 190570120.51 | 260606794.74 | 4598922986.5 | 528365318.11 | 66697571.987 |
| Overweight | 1 | 791250.97361 | 257601134.76 | 15562917.639 | 3925281057.3 | 3609562963.4 | 0.00000 |
| | 2 | 44311390.088 | 260626777.46 | 16176007.913 | 4130893990.7 | 3683031841.5 | 38056746.067 |
| | 3 | 73006489.211 | 273269527.15 | 290072016.11 | 4290550498.2 | 3909292594.8 | 100926621.74 |
| | 4 | 98081862.833 | 274928086.44 | 422215616.38 | 4308566610.7 | 3925266824.1 | 152782366.97 |
| | 5 | 107532542.33 | 276245491.38 | 460786989.89 | 4308568955.5 | 3961477573.6 | 172317628.78 |
| | 6 | 116279782.21 | 276247388.73 | 560632861.79 | 4313110050.1 | 3983101014.4 | 198408360.82 |
| Title_fee | 1 | 828611112.00 | 721751956.65 | 880730370.21 | 4449995662.6 | 18152380768 | 801498457945 |
| | 2 | 3455233251.7 | 5774188045.0 | 3809859067.7 | 13713612464 | 23129755369 | 892923442492 |
| | 3 | 21583013897 | 10649083529 | 5075064459.8 | 45768202760 | 23162767817 | 913609491772 |
| | 4 | 40812262300 | 10749347884 | 9354699721.4 | 76492285801 | 24085312311 | 923476451638 |
| | 5 | 41336408268 | 10774941157 | 14390061707 | 80001536565 | 28080818091 | 924170462735 |
| | 6 | 42458587441 | 11021908961 | 14768556749 | 93239898810 | 28158700212 | 925742698531 |

| | | Propo | ortions of Predict | ion Error Covariances | | | |
|------|---------------------------|------------------|--------------------|---------------------------|------------------|------------|-----------|
| Lead | Variable | Gasoline_Gallons | Diesel_Gallons | Total_Gallons_ST_Road_Tax | Registration_Fee | Overweight | Title_fee |
| 1 | Gasoline_Gallons | 1.00000 | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.00000 |
| | Diesel_Gallons | 0.40021 | 0.59979 | 0.00000 | 0.00000 | 0.00000 | 0.00000 |
| | Total_Gallons_ST_Road_Tax | 0.89885 | 0.02242 | 0.07873 | 0.00000 | 0.00000 | 0.00000 |
| | Registration_Fee | 0.00377 | 0.02901 | 0.00129 | 0.96593 | 0.00000 | 0.00000 |
| | Overweight | 0.00010 | 0.03299 | 0.00199 | 0.50267 | 0.46224 | 0.00000 |
| | Title_fee | 0.00100 | 0.00087 | 0.00107 | 0.00538 | 0.02196 | 0.96971 |
| 2 | Gasoline_Gallons | 0.97664 | 0.01120 | 0.00220 | 0.00005 | 0.00009 | 0.00981 |
| | Diesel_Gallons | 0.38562 | 0.57297 | 0.01090 | 0.00630 | 0.01343 | 0.01078 |
| | Total_Gallons_ST_Road_Tax | 0.89895 | 0.01812 | 0.06935 | 0.00094 | 0.00239 | 0.01026 |
| | Registration_Fee | 0.00454 | 0.02802 | 0.00677 | 0.89908 | 0.04945 | 0.01214 |
| | Overweight | 0.00542 | 0.03189 | 0.00198 | 0.50543 | 0.45063 | 0.00466 |
| | Title_fee | 0.00366 | 0.00612 | 0.00404 | 0.01455 | 0.02453 | 0.94709 |
| 3 | Gasoline_Gallons | 0.92203 | 0.01779 | 0.03273 | 0.00418 | 0.00218 | 0.02108 |
| | Diesel_Gallons | 0.34304 | 0.51572 | 0.06772 | 0.01183 | 0.02831 | 0.03337 |
| | Total_Gallons_ST_Road_Tax | 0.85864 | 0.02105 | 0.08262 | 0.00189 | 0.01596 | 0.01985 |
| | Registration_Fee | 0.00445 | 0.02887 | 0.03246 | 0.83960 | 0.08288 | 0.01175 |
| | Overweight | 0.00817 | 0.03058 | 0.03246 | 0.48008 | 0.43742 | 0.01129 |
| | Title_fee | 0.02116 | 0.01044 | 0.00498 | 0.04488 | 0.02271 | 0.89583 |
| 4 | Gasoline_Gallons | 0.89261 | 0.01738 | 0.06124 | 0.00509 | 0.00289 | 0.02079 |
| | Diesel_Gallons | 0.33633 | 0.50817 | 0.07407 | 0.01179 | 0.03444 | 0.03521 |
| | Total_Gallons_ST_Road_Tax | 0.84224 | 0.02065 | 0.09375 | 0.00231 | 0.02106 | 0.01999 |
| | Registration_Fee | 0.00453 | 0.03376 | 0.03272 | 0.83595 | 0.08144 | 0.01160 |
| | Overweight | 0.01068 | 0.02994 | 0.04598 | 0.46925 | 0.42750 | 0.01664 |
| | Title_fee | 0.03762 | 0.00991 | 0.00862 | 0.07050 | 0.02220 | 0.85115 |
| 5 | Gasoline_Gallons | 0.88709 | 0.01953 | 0.06110 | 0.00621 | 0.00429 | 0.02178 |
| | | | | | | | |

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| | Diesel_Gallons | 0.33371 | 0.50057 | 0.08087 | 0.01161 | 0.03642 | 0.03682 |
|---|---------------------------|---------|---------|---------|---------|---------|---------|
| | Total_Gallons_ST_Road_Tax | 0.83997 | 0.02123 | 0.09373 | 0.00270 | 0.02216 | 0.02021 |
| | Registration_Fee | 0.00519 | 0.03346 | 0.04258 | 0.81529 | 0.09170 | 0.01179 |
| | Overweight | 0.01158 | 0.02975 | 0.04962 | 0.46394 | 0.42656 | 0.01855 |
| | Title_fee | 0.03762 | 0.00981 | 0.01310 | 0.07281 | 0.02556 | 0.84111 |
| 6 | Gasoline_Gallons | 0.88156 | 0.01979 | 0.06280 | 0.00723 | 0.00674 | 0.02187 |
| | Diesel_Gallons | 0.33172 | 0.49756 | 0.08545 | 0.01155 | 0.03638 | 0.03733 |
| | Total_Gallons_ST_Road_Tax | 0.83855 | 0.02131 | 0.09417 | 0.00300 | 0.02276 | 0.02020 |
| | Registration_Fee | 0.00517 | 0.03358 | 0.04593 | 0.81046 | 0.09311 | 0.01175 |
| | Overweight | 0.01231 | 0.02924 | 0.05934 | 0.45652 | 0.42159 | 0.02100 |
| | Title_fee | 0.03807 | 0.00988 | 0.01324 | 0.08359 | 0.02525 | 0.82997 |

| | | Proportions | of Prediction Er | ror Covariances by Variable | | | |
|---------------------------|------|------------------|------------------|-----------------------------|------------------|------------|-----------|
| Variable | Lead | Gasoline_Gallons | Diesel_Gallons | Total_Gallons_ST_Road_Tax | Registration_Fee | Overweight | Title_fee |
| Gasoline_Gallons | 1 | 1.00000 | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.00000 |
| | 2 | 0.97664 | 0.01120 | 0.00220 | 0.00005 | 0.00009 | 0.00981 |
| | 3 | 0.92203 | 0.01779 | 0.03273 | 0.00418 | 0.00218 | 0.02108 |
| | 4 | 0.89261 | 0.01738 | 0.06124 | 0.00509 | 0.00289 | 0.02079 |
| | 5 | 0.88709 | 0.01953 | 0.06110 | 0.00621 | 0.00429 | 0.02178 |
| | 6 | 0.88156 | 0.01979 | 0.06280 | 0.00723 | 0.00674 | 0.02187 |
| Diesel_Gallons | 1 | 0.40021 | 0.59979 | 0.00000 | 0.00000 | 0.00000 | 0.00000 |
| | 2 | 0.38562 | 0.57297 | 0.01090 | 0.00630 | 0.01343 | 0.01078 |
| | 3 | 0.34304 | 0.51572 | 0.06772 | 0.01183 | 0.02831 | 0.03337 |
| | 4 | 0.33633 | 0.50817 | 0.07407 | 0.01179 | 0.03444 | 0.03521 |
| | 5 | 0.33371 | 0.50057 | 0.08087 | 0.01161 | 0.03642 | 0.03682 |
| | 6 | 0.33172 | 0.49756 | 0.08545 | 0.01155 | 0.03638 | 0.03733 |
| Total_Gallons_ST_Road_Tax | 1 | 0.89885 | 0.02242 | 0.07873 | 0.00000 | 0.00000 | 0.00000 |
| | 2 | 0.89895 | 0.01812 | 0.06935 | 0.00094 | 0.00239 | 0.01026 |
| | 3 | 0.85864 | 0.02105 | 0.08262 | 0.00189 | 0.01596 | 0.01985 |
| | 4 | 0.84224 | 0.02065 | 0.09375 | 0.00231 | 0.02106 | 0.01999 |
| | 5 | 0.83997 | 0.02123 | 0.09373 | 0.00270 | 0.02216 | 0.02021 |
| | 6 | 0.83855 | 0.02131 | 0.09417 | 0.00300 | 0.02276 | 0.02020 |
| Registration_Fee | 1 | 0.00377 | 0.02901 | 0.00129 | 0.96593 | 0.00000 | 0.00000 |
| | 2 | 0.00454 | 0.02802 | 0.00677 | 0.89908 | 0.04945 | 0.01214 |
| | 3 | 0.00445 | 0.02887 | 0.03246 | 0.83960 | 0.08288 | 0.01175 |
| | 4 | 0.00453 | 0.03376 | 0.03272 | 0.83595 | 0.08144 | 0.01160 |
| | 5 | 0.00519 | 0.03346 | 0.04258 | 0.81529 | 0.09170 | 0.01179 |
| | 6 | 0.00517 | 0.03358 | 0.04593 | 0.81046 | 0.09311 | 0.01175 |
| Overweight | 1 | 0.00010 | 0.03299 | 0.00199 | 0.50267 | 0.46224 | 0.00000 |
| | 2 | 0.00542 | 0.03189 | 0.00198 | 0.50543 | 0.45063 | 0.00466 |
| | 3 | 0.00817 | 0.03058 | 0.03246 | 0.48008 | 0.43742 | 0.01129 |
| | 4 | 0.01068 | 0.02994 | 0.04598 | 0.46925 | 0.42750 | 0.01664 |
| | 5 | 0.01158 | 0.02975 | 0.04962 | 0.46394 | 0.42656 | 0.01855 |
| | 6 | 0.01231 | 0.02924 | 0.05934 | 0.45652 | 0.42159 | 0.02100 |
| Title_fee | 1 | 0.00100 | 0.00087 | 0.00107 | 0.00538 | 0.02196 | 0.96971 |
| | 2 | 0.00366 | 0.00612 | 0.00404 | 0.01455 | 0.02453 | 0.94709 |
| | 3 | 0.02116 | 0.01044 | 0.00498 | 0.04488 | 0.02271 | 0.89583 |
| | 4 | 0.03762 | 0.00991 | 0.00862 | 0.07050 | 0.02220 | 0.85115 |
| | 5 | 0.03762 | 0.00981 | 0.01310 | 0.07281 | 0.02556 | 0.84111 |
| | 6 | 0.03807 | 0.00988 | 0.01324 | 0.08359 | 0.02525 | 0.82997 |

| Forecasts | | | | | | | | |
|-----------|--|--|----------|--|--|--|--|--|
| | | | Standard | | | | | |

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| Variable | Obs | Time | Forecast | Error | 95% Confid | ence Limits |
|---------------------------|-----|---------|--------------|--------------|--------------|--------------|
| Gasoline_Gallons | 132 | JUL2020 | 68371257.281 | 21789204.651 | 25665200.912 | 111077313.65 |
| | 133 | AUG2020 | 80271534.565 | 25175811.319 | 30927851.098 | 129615218.03 |
| | 134 | SEP2020 | 77961689.554 | 29117460.155 | 20892516.329 | 135030862.78 |
| | 135 | OCT2020 | 74736501.914 | 31672819.676 | 12658916.060 | 136814087.77 |
| | 136 | NOV2020 | 76835832.046 | 34648221.515 | 8926565.7480 | 144745098.34 |
| Diesel_Gallons | 132 | JUL2020 | 3865452.2996 | 6217541.7861 | -8320705.673 | 16051610.273 |
| | 133 | AUG2020 | 5563606.2264 | 7707796.5024 | -9543397.318 | 20670609.771 |
| | 134 | SEP2020 | 5745985.4733 | 8641351.3724 | -11190751.99 | 22682722.941 |
| | 135 | OCT2020 | 4222050.7527 | 9528951.2432 | -14454350.49 | 22898452.000 |
| | 136 | NOV2020 | 4386284.1896 | 10410808.936 | -16018526.38 | 24791094.754 |
| Total_Gallons_ST_Road_Tax | 132 | JUL2020 | 78788987.065 | 26042302.975 | 27747011.159 | 129830962.97 |
| | 133 | AUG2020 | 88023791.815 | 29821518.820 | 29574688.963 | 146472894.67 |
| | 134 | SEP2020 | 86177023.636 | 34560540.501 | 18439608.968 | 153914438.30 |
| | 135 | OCT2020 | 84601467.895 | 37715797.590 | 10679862.970 | 158523072.82 |
| | 136 | NOV2020 | 85757356.327 | 41105717.287 | 5191630.8854 | 166323081.77 |
| Registration_Fee | 132 | JUL2020 | 54627.16445 | 64176.41731 | -71156.30214 | 180410.63103 |
| | 133 | AUG2020 | 64643.58363 | 81163.75185 | -94434.44684 | 223721.61409 |
| | 134 | SEP2020 | 67078.02472 | 86983.26939 | -103406.0505 | 237562.09999 |
| | 135 | OCT2020 | 52112.67841 | 95784.91786 | -135622.3109 | 239847.66767 |
| | 136 | NOV2020 | 54664.03216 | 104616.43467 | -150380.4120 | 259708.47630 |
| Overweight | 132 | JUL2020 | 25829.27516 | 88367.41098 | -147367.6678 | 199026.21810 |
| | 133 | AUG2020 | 67610.46455 | 115017.17621 | -157819.0584 | 293039.98752 |
| | 134 | SEP2020 | 52197.34324 | 128598.87838 | -199851.8268 | 304246.51332 |
| | 135 | OCT2020 | 23657.99880 | 141840.32847 | -254343.9365 | 301659.93415 |
| | 136 | NOV2020 | 40675.77876 | 155367.47744 | -263838.8814 | 345190.43892 |
| Title_fee | 132 | JUL2020 | 1228259.5991 | 909138.01362 | -553618.1646 | 3010137.3628 |
| | 133 | AUG2020 | 1991579.7774 | 1107183.3461 | -178459.7053 | 4161619.2600 |
| | 134 | SEP2020 | 1768642.0287 | 1255854.0069 | -692786.5947 | 4230070.6520 |
| | 135 | OCT2020 | 1601399.7242 | 1381797.4303 | -1106873.473 | 4309672.9215 |
| | 136 | NOV2020 | 1785183.7218 | 1505823.5489 | -1166176.201 | 4736543.6446 |

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The SAS System

| Number of Observations | 130 | |
|---|-----|--|
| Number of Pairwise Missing | 0 | |
| Observation(s) eliminated by differencing | 1 | |

| Simple Summary Statistics | | | | | | | | | |
|---------------------------|-------------|-----|--------------|-----------------------|--------------|--------------|------------|--|--|
| Variable | Туре | N | Mean | Standard Deviation | Min | Max | Difference | | |
| Diesel_Gallons | Dependent | 130 | -6637.70769 | 6815673.1067 | -29756024.00 | 19994713.000 | 1 | | |
| Total_Gallons_ST_Road_Tax | Dependent | 130 | 577877.29231 | 28563214.919 | -109647055.0 | 72433169.000 | 1 | | |
| Registration_Fee | Dependent | 130 | 155.24231 | 71591.66847 | -454443.0000 | 418695.50000 | 1 | | |
| Overweight | Dependent | 130 | -114.84869 | 92220.07014 | -452181.3100 | 616880.00000 | 1 | | |
| Title_fee | Dependent | 130 | 8781.43708 | 1003859.3366 | -3775854.060 | 4557874.9700 | 1 | | |
| Gasoline_Gallons | Independent | 130 | 466427.53846 | 24198910.091 | -80870462.00 | 64468230.000 | 1 | | |

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The SAS System

| Type of Model | VARX(2,1) |
|--------------------------|--------------------------|
| Estimation Method | Least Squares Estimation |

| Constant Estimates | | | | | | |
|---------------------------|--------------|--|--|--|--|--|
| Variable | Constant | | | | | |
| Diesel_Gallons | -124096.6935 | | | | | |
| Total_Gallons_ST_Road_Tax | 39474.89335 | | | | | |
| Registration_Fee | 875.64104 | | | | | |
| Overweight | 383.05605 | | | | | |
| Title_fee | 16198.92080 | | | | | |

| C | Coefficient Estimates of Indepe | ndent Variables |
|-----|---------------------------------|------------------|
| Lag | Variable | Gasoline_Gallons |
| 0 | Diesel_Gallons | 0.18036 |
| | Total_Gallons_ST_Road_Tax | 1.09805 |
| | Registration_Fee | -0.00006 |
| | Overweight | 0.00018 |
| | Title_fee | 0.00227 |
| 1 | Diesel_Gallons | 0.21840 |
| | Total_Gallons_ST_Road_Tax | 0.39718 |
| | Registration_Fee | 0.00101 |
| | Overweight | 0.00085 |
| | Title fee | -0.00433 |

| | AR Coefficient Estimates | | | | | | | | | | |
|-----|---------------------------|----------------|---------------------------|------------------|------------|-----------|--|--|--|--|--|
| Lag | Variable | Diesel_Gallons | Total_Gallons_ST_Road_Tax | Registration_Fee | Overweight | Title_fee | | | | | |
| 1 | Diesel_Gallons | -0.28237 | -0.12378 | 18.94986 | -11.45751 | 0.28637 | | | | | |
| | Total_Gallons_ST_Road_Tax | -0.02855 | -0.41210 | 39.97280 | -21.02425 | 0.13321 | | | | | |
| | Registration_Fee | 0.00060 | -0.00094 | -0.54347 | 0.24524 | -0.00759 | | | | | |
| | Overweight | -0.00167 | -0.00063 | -0.13017 | -0.14328 | -0.00601 | | | | | |
| | Title_fee | -0.02350 | 0.00730 | 1.17818 | 0.47866 | -0.33789 | | | | | |
| 2 | Diesel_Gallons | -0.30317 | 0.03616 | -5.27439 | -1.90472 | -0.44746 | | | | | |
| | Total_Gallons_ST_Road_Tax | 0.02407 | -0.06744 | -19.27471 | 19.94693 | 0.68004 | | | | | |
| | Registration_Fee | -0.00017 | 0.00009 | -0.23899 | -0.08709 | -0.00368 | | | | | |
| | Overweight | -0.00169 | 0.00013 | 0.06135 | -0.31371 | -0.01227 | | | | | |
| | Title_fee | 0.01449 | -0.00608 | 4.79124 | -0.77214 | -0.25288 | | | | | |

| Variable/Lag | С | XL0 | XL1 | AR1 | AR2 |
|---------------------------|----|-----|-----|-----|-----|
| Diesel_Gallons | | + | + | + | |
| Total_Gallons_ST_Road_Tax | | + | + | + | |
| Registration_Fee | | | | +. | |
| Overweight | | | | | |
| Title_fee | ١. | | | | + |

| Model Parameter Estimates | | | | | | | | |
|---------------------------|---------|----------------|--------------|-------|---------|---------------------|--|--|
| Equation Parameter | | Standard Error | | | Pr > t | Variable | | |
| Diesel_Gallons | CONST1 | -124096.6935 | 426834.75979 | -0.29 | 0.7718 | 1 | | |
| | XL0_1_1 | 0.18036 | 0.01970 | 9.16 | 0.0001 | Gasoline_Gallons(t) | | |
| | | | | | | | | |

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| | ı | I | | | | I |
|---------------------------|---------|-------------|--------------|-------|---------|--------------------------------|
| | XL1_1_1 | 0.21840 | 0.05769 | 3.79 | 0.0002 | Gasoline_Gallons(t-1) |
| | AR1_1_1 | -0.28237 | 0.09609 | -2.94 | 0.0040 | Diesel_Gallons(t-1) |
| | AR1_1_2 | -0.12378 | 0.05475 | -2.26 | 0.0256 | Total_Gallons_ST_Road_Tax(t-1) |
| | AR1_1_3 | 18.94986 | 9.46682 | 2.00 | 0.0477 | Registration_Fee(t-1) |
| | AR1_1_4 | -11.45751 | 7.04796 | -1.63 | 0.1068 | Overweight(t-1) |
| | AR1_1_5 | 0.28637 | 0.45591 | 0.63 | 0.5312 | Title_fee(t-1) |
| | AR2_1_1 | -0.30317 | 0.09707 | -3.12 | 0.0023 | Diesel_Gallons(t-2) |
| | AR2_1_2 | 0.03616 | 0.02432 | 1.49 | 0.1398 | Total_Gallons_ST_Road_Tax(t-2) |
| | AR2_1_3 | -5.27439 | 9.59535 | -0.55 | 0.5836 | Registration_Fee(t-2) |
| | AR2_1_4 | -1.90472 | 7.16475 | -0.27 | 0.7908 | Overweight(t-2) |
| | AR2_1_5 | -0.44746 | 0.46282 | -0.97 | 0.3357 | Title_fee(t-2) |
| Total_Gallons_ST_Road_Tax | CONST2 | 39474.89335 | 769461.64793 | 0.05 | 0.9592 | 1 |
| | XL0_2_1 | 1.09805 | 0.03551 | 30.93 | 0.0001 | Gasoline_Gallons(t) |
| | XL1_2_1 | 0.39718 | 0.10400 | 3.82 | 0.0002 | Gasoline_Gallons(t-1) |
| | AR1_2_1 | -0.02855 | 0.17322 | -0.16 | 0.8694 | Diesel_Gallons(t-1) |
| | AR1_2_2 | -0.41210 | 0.09869 | -4.18 | 0.0001 | Total_Gallons_ST_Road_Tax(t-1) |
| | AR1_2_3 | 39.97280 | 17.06598 | 2.34 | 0.0209 | Registration_Fee(t-1) |
| | AR1_2_4 | -21.02425 | 12.70546 | -1.65 | 0.1007 | Overweight(t-1) |
| | AR1_2_5 | 0.13321 | 0.82187 | | 0.8715 | Title fee(t-1) |
| | AR2_2_1 | 0.02407 | 0.17498 | 0.14 | 0.8908 | Diesel_Gallons(t-2) |
| | AR2_2_1 | -0.06744 | 0.04385 | -1.54 | 0.1268 | Total_Gallons_ST_Road_Tax(t-2) |
| | AR2_2_3 | -19.27471 | 17.29768 | -1.11 | | Registration_Fee(t-2) |
| | | | 12.91601 | 1.54 | | |
| | AR2_2_4 | 19.94693 | | | | Overweight(t-2) |
| Posictration Foo | AR2_2_5 | 0.68004 | 0.83432 | 0.82 | | Title_fee(t-2) |
| Registration_Fee | CONST3 | 875.64104 | 5733.89331 | | 0.8789 | 1 0 |
| | XL0_3_1 | -0.00006 | 0.00026 | -0.22 | 0.8234 | Gasoline_Gallons(t) |
| | XL1_3_1 | 0.00101 | 0.00077 | 1.30 | 0.1968 | Gasoline_Gallons(t-1) |
| | AR1_3_1 | 0.00060 | 0.00129 | 0.46 | | Diesel_Gallons(t-1) |
| | AR1_3_2 | -0.00094 | 0.00074 | -1.27 | 0.2061 | Total_Gallons_ST_Road_Tax(t-1) |
| | AR1_3_3 | -0.54347 | 0.12717 | -4.27 | 0.0001 | Registration_Fee(t-1) |
| | AR1_3_4 | 0.24524 | 0.09468 | 2.59 | 0.0108 | Overweight(t-1) |
| | AR1_3_5 | -0.00759 | 0.00612 | -1.24 | 0.2180 | Title_fee(t-1) |
| | AR2_3_1 | -0.00017 | 0.00130 | -0.13 | 0.8990 | Diesel_Gallons(t-2) |
| | AR2_3_2 | 0.00009 | 0.00033 | 0.29 | 0.7742 | Total_Gallons_ST_Road_Tax(t-2) |
| | AR2_3_3 | -0.23899 | 0.12890 | -1.85 | 0.0663 | Registration_Fee(t-2) |
| | AR2_3_4 | -0.08709 | 0.09625 | -0.90 | 0.3674 | Overweight(t-2) |
| | AR2_3_5 | -0.00368 | 0.00622 | -0.59 | 0.5555 | Title_fee(t-2) |
| Overweight | CONST4 | 383.05605 | 7961.23461 | 0.05 | 0.9617 | 1 |
| | XL0_4_1 | 0.00018 | 0.00037 | 0.48 | 0.6323 | Gasoline_Gallons(t) |
| | XL1_4_1 | 0.00085 | 0.00108 | 0.79 | 0.4308 | Gasoline_Gallons(t-1) |
| | AR1_4_1 | -0.00167 | 0.00179 | -0.93 | 0.3543 | Diesel_Gallons(t-1) |
| | AR1_4_2 | -0.00063 | 0.00102 | -0.62 | 0.5384 | Total_Gallons_ST_Road_Tax(t-1) |
| | AR1_4_3 | -0.13017 | 0.17657 | -0.74 | 0.4625 | Registration_Fee(t-1) |
| | AR1_4_4 | -0.14328 | 0.13146 | -1.09 | 0.2780 | Overweight(t-1) |
| | AR1_4_5 | -0.00601 | 0.00850 | -0.71 | 0.4811 | Title_fee(t-1) |
| | AR2_4_1 | -0.00169 | 0.00181 | -0.93 | 0.3519 | Diesel_Gallons(t-2) |
| | AR2_4_2 | 0.00013 | 0.00045 | 0.28 | 0.7791 | Total_Gallons_ST_Road_Tax(t-2) |
| | AR2_4_3 | 0.06135 | 0.17897 | 0.34 | 0.7324 | |
| | AR2_4_4 | -0.31371 | 0.13364 | -2.35 | | Overweight(t-2) |
| | AR2_4_5 | -0.01227 | 0.00863 | -1.42 | | Title_fee(t-2) |
| Title_fee | CONST5 | 16198.92080 | 80788.56262 | 0.20 | | 1 |
| | XL0_5_1 | 0.00227 | 0.00373 | 0.61 | | Gasoline_Gallons(t) |
| | | J.00221 | 3.00070 | 3.01 | 3.0 100 | |

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| XL1_ | 5_1 -0.00433 | 0.01092 | -0.40 | 0.6924 | Gasoline_Gallons(t-1) |
|------|---------------------|---------|-------|--------|--------------------------------|
| AR1_ | 5_1 -0.02350 | 0.01819 | -1.29 | 0.1989 | Diesel_Gallons(t-1) |
| AR1_ | 5_2 0.00730 | 0.01036 | 0.70 | 0.4827 | Total_Gallons_ST_Road_Tax(t-1) |
| AR1_ | 5_3 1.17818 | 1.79182 | 0.66 | 0.5122 | Registration_Fee(t-1) |
| AR1_ | 5_4 0.47866 | 1.33399 | 0.36 | 0.7204 | Overweight(t-1) |
| AR1_ | 5_5 -0.33789 | 0.08629 | -3.92 | 0.0002 | Title_fee(t-1) |
| AR2_ | 5_1 0.01449 | 0.01837 | 0.79 | 0.4319 | Diesel_Gallons(t-2) |
| AR2_ | 5_2 -0.00608 | 0.00460 | -1.32 | 0.1889 | Total_Gallons_ST_Road_Tax(t-2) |
| AR2_ | 5_3 4.79124 | 1.81615 | 2.64 | 0.0095 | Registration_Fee(t-2) |
| AR2_ | 5_4 -0.77214 | 1.35610 | -0.57 | 0.5702 | Overweight(t-2) |
| AR2_ | 5_5 -0.25288 | 0.08760 | -2.89 | 0.0047 | Title_fee(t-2) |

| Covariances of Innovations | | | | | | | | | |
|----------------------------|----------------|---------------------------|------------------|--------------|--------------|--|--|--|--|
| Variable | Diesel_Gallons | Total_Gallons_ST_Road_Tax | Registration_Fee | Overweight | Title_fee | | | | |
| Diesel_Gallons | 2.3186717E13 | 1.8809288E13 | -52744467472 | -77477719631 | -1.302095E11 | | | | |
| Total_Gallons_ST_Road_Tax | 1.8809288E13 | 7.5351804E13 | -82845386885 | -1.331779E11 | -70675941953 | | | | |
| Registration_Fee | -52744467472 | -82845386885 | 4184262403.8 | 4281056642.0 | 5066798748.9 | | | | |
| Overweight | -77477719631 | -1.331779E11 | 4281056642.0 | 8066414631.2 | -2470147355 | | | | |
| Title_fee | -1.302095E11 | -70675941953 | 5066798748.9 | -2470147355 | 830652658729 | | | | |

Log-likelihood -8865.28

| Information Criteria | | | | | |
|----------------------|----------|--|--|--|--|
| AICC | 18166.3 | | | | |
| HQC | 17983.25 | | | | |
| AIC | 17890.55 | | | | |
| SBC | 18118.71 | | | | |
| FPEC | 2.689E58 | | | | |

| | | Cr | oss Covariances of Residuals | | | |
|-----|---------------------------|----------------|------------------------------|------------------|--------------|--------------|
| Lag | Variable | Diesel_Gallons | Total_Gallons_ST_Road_Tax | Registration_Fee | Overweight | Title_fee |
| 0 | Diesel_Gallons | 2.0831816E13 | 1.689897E13 | -47387607494 | -69608888731 | -1.169851E11 |
| | Total_Gallons_ST_Road_Tax | 1.689897E13 | 6.7698886E13 | -74431402279 | -1.196521E11 | -63497916598 |
| | Registration_Fee | -47387607494 | -74431402279 | 3759298253.5 | 3846261826.8 | 4552202001.0 |
| | Overweight | -69608888731 | -1.196521E11 | 3846261826.8 | 7247169395.3 | -2219273014 |
| | Title_fee | -1.169851E11 | -63497916598 | 4552202001.0 | -2219273014 | 746289498077 |
| 1 | Diesel_Gallons | -2.142119E12 | -4.61663E12 | 12914510837 | 13375300949 | -12456576556 |
| | Total_Gallons_ST_Road_Tax | -6.730231E11 | -8.409946E12 | 27868869324 | 46329329990 | 119639752859 |
| | Registration_Fee | -11919025232 | -11069142856 | -132628446.1 | -105652694.7 | 613801492.67 |
| | Overweight | -20136187560 | -2669866075 | -130128756.2 | -268291470.9 | -1647133669 |
| | Title_fee | 176694059681 | 181498915761 | -1909883405 | -1557848635 | -67174672103 |
| 2 | Diesel_Gallons | -7.966191E11 | -4.023093E12 | 14352027068 | 14438405496 | 109283619174 |
| | Total_Gallons_ST_Road_Tax | -1.862308E12 | -1.637804E13 | 48279974685 | 86653611579 | 134475980130 |
| | Registration_Fee | 12500917050 | 14087949679 | -584971249.8 | -512834608.7 | -2191794437 |
| | Overweight | -3375482948 | -8330770362 | -194652259.3 | -517527294.9 | -2220969887 |
| | Title_fee | -3.791698E11 | -4.113653E11 | 4596917100.9 | 3230054185.3 | -74770424612 |
| 3 | Diesel_Gallons | -3.35056E12 | -2.540863E12 | 17483848471 | 40268964.623 | -1.83163E11 |
| | Total_Gallons_ST_Road_Tax | -2.010207E12 | -1.453319E12 | -20225392235 | -23362638260 | -9.074041E11 |
| | Registration_Fee | -20458997473 | 34443028191 | -815078167.2 | -781692676.7 | 1689790477.6 |
| | Overweight | 13647666340 | 95558843248 | -654634707.7 | -1189249902 | 3680992177.8 |
| | Title_fee | 185312975231 | 138013944604 | -9306464127 | -4749525796 | -1.771605E11 |

| Cross Correlations of Residuals | | | | | | | | |
|---------------------------------|----------|----------------|---------------------------|------------------|------------|-----------|--|--|
| Lag | Variable | Diesel_Gallons | Total_Gallons_ST_Road_Tax | Registration_Fee | Overweight | Title_fee | | |
| | | | | | | | | |

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| 0 | Diesel_Gallons | 1.00000 | 0.44999 | -0.16934 | -0.17915 | -0.02967 |
|---|---------------------------|----------|----------|----------|----------|----------|
| | Total_Gallons_ST_Road_Tax | 0.44999 | 1.00000 | -0.14754 | -0.17082 | -0.00893 |
| | Registration_Fee | -0.16934 | -0.14754 | 1.00000 | 0.73689 | 0.08594 |
| | Overweight | -0.17915 | -0.17082 | 0.73689 | 1.00000 | -0.03018 |
| | Title_fee | -0.02967 | -0.00893 | 0.08594 | -0.03018 | 1.00000 |
| 1 | Diesel_Gallons | -0.10283 | -0.12293 | 0.04615 | 0.03442 | -0.00316 |
| | Total_Gallons_ST_Road_Tax | -0.01792 | -0.12423 | 0.05524 | 0.06614 | 0.01683 |
| | Registration_Fee | -0.04259 | -0.02194 | -0.03528 | -0.02024 | 0.01159 |
| | Overweight | -0.05182 | -0.00381 | -0.02493 | -0.03702 | -0.02240 |
| | Title_fee | 0.04481 | 0.02553 | -0.03606 | -0.02118 | -0.09001 |
| 2 | Diesel_Gallons | -0.03824 | -0.10713 | 0.05129 | 0.03716 | 0.02772 |
| | Total_Gallons_ST_Road_Tax | -0.04959 | -0.24192 | 0.09570 | 0.12371 | 0.01892 |
| | Registration_Fee | 0.04467 | 0.02793 | -0.15561 | -0.09825 | -0.04138 |
| | Overweight | -0.00869 | -0.01189 | -0.03729 | -0.07141 | -0.03020 |
| | Title_fee | -0.09616 | -0.05787 | 0.08679 | 0.04392 | -0.10019 |
| 3 | Diesel_Gallons | -0.16084 | -0.06766 | 0.06248 | 0.00010 | -0.04645 |
| | Total_Gallons_ST_Road_Tax | -0.05353 | -0.02147 | -0.04009 | -0.03335 | -0.12766 |
| | Registration_Fee | -0.07311 | 0.06827 | -0.21682 | -0.14976 | 0.03190 |
| | Overweight | 0.03512 | 0.13643 | -0.12542 | -0.16410 | 0.05005 |
| | Title_fee | 0.04700 | 0.01942 | -0.17570 | -0.06458 | -0.23739 |
| | | | | | | |

| Variable/Lag | 0 | 1 | 2 | 3 |
|---------------------------|-----|---|---|---|
| Diesel_Gallons | ++ | | | |
| Total_Gallons_ST_Road_Tax | ++ | | | |
| Registration_Fee | ++. | | | |
| Overweight | ++. | | | |
| Title fee | + | | | |

| Portmanteau Test for Cross Correlations of Residuals | | | | | | | |
|--|----|-------|--------|--|--|--|--|
| Up To Lag DF Chi-Square Pr > ChiSc | | | | | | | |
| 3 | 25 | 64.46 | <.0001 | | | | |

| Univariate Model ANOVA Diagnostics | | | | | | | | |
|------------------------------------|----------|-----------------------|---------|--------|--|--|--|--|
| Variable | R-Square | Standard Deviation | F Value | Pr > F | | | | |
| Diesel_Gallons | 0.5550 | 4815258.7370 | 11.95 | <.0001 | | | | |
| Total_Gallons_ST_Road_Tax | 0.9173 | 8680541.6805 | 106.30 | <.0001 | | | | |
| Registration_Fee | 0.2713 | 64685.87484 | 3.57 | 0.0002 | | | | |
| Overweight | 0.1530 | 89813.22080 | 1.73 | 0.0689 | | | | |
| Title_fee | 0.2634 | 911401.48054 | 3.43 | 0.0003 | | | | |

| Univariate Model White Noise Diagnostics | | | | | | | | |
|--|---------|------------|------------|---------|--------|--|--|--|
| | Durbin | Norm | nality | AR | СН | | | |
| Variable | Watson | Chi-Square | Pr > ChiSq | F Value | Pr > F | | | |
| Diesel_Gallons | 2.20219 | 9.84 | 0.0073 | 0.42 | 0.5192 | | | |
| Total_Gallons_ST_Road_Tax | 2.24447 | 0.06 | 0.9687 | 0.09 | 0.7673 | | | |
| Registration_Fee | 2.06532 | 1590.03 | <.0001 | 0.44 | 0.5101 | | | |
| Overweight | 2.07258 | 1860.87 | <.0001 | 0.02 | 0.8803 | | | |
| Title_fee | 2.16964 | 135.43 | <.0001 | 0.47 | 0.4963 | | | |

| Univariate Model AR Diagnostics | | | | | | | |
|---------------------------------|-----|-----|-----|-----|--|--|--|
| | AR1 | AR2 | AR3 | AR4 | | | |
| | l I | i i | l I | | | | |

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| Variable | F Value | Pr > F |
|---------------------------|---------|--------|---------|--------|---------|--------|---------|--------|
| Diesel_Gallons | 1.34 | 0.2491 | 0.82 | 0.4420 | 1.90 | 0.1333 | 1.40 | 0.2375 |
| Total_Gallons_ST_Road_Tax | 1.97 | 0.1632 | 5.59 | 0.0047 | 4.09 | 0.0084 | 3.05 | 0.0196 |
| Registration_Fee | 0.16 | 0.6931 | 1.65 | 0.1959 | 3.50 | 0.0177 | 4.84 | 0.0012 |
| Overweight | 0.17 | 0.6793 | 0.41 | 0.6621 | 1.50 | 0.2188 | 2.79 | 0.0297 |
| Title fee | 1.03 | 0.3119 | 1.27 | 0.2843 | 4.03 | 0.0090 | 4.06 | 0.0040 |