



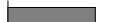





































































Correlogram of Residuals Squared

Date: 05/26/22 Time: 17:52

Sample: 1959M01 2022M02

Included observations: 758

Autocorrelation	Partial Correlation		AC	PAC	Q-Stat	Prob
		1	0.883	0.883	593.15	0.000
		2	0.828	0.220	1115.4	0.000
		3	0.752	-0.057	1547.4	0.000
		4	0.698	0.030	1919.7	0.000
		5	0.672	0.144	2264.9	0.000
		6	0.632	-0.014	2570.9	0.000
		7	0.626	0.120	2871.8	0.000
		8	0.594	-0.031	3143.1	0.000
		9	0.601	0.145	3421.2	0.000
		10	0.600	0.070	3698.0	0.000
		11	0.614	0.109	3988.5	0.000
		12	0.618	0.018	4283.4	0.000
		13	0.551	-0.298	4517.7	0.000
		14	0.492	-0.160	4705.0	0.000
		15	0.417	-0.075	4839.6	0.000
		16	0.364	-0.042	4942.8	0.000
		17	0.333	0.045	5029.0	0.000
		18	0.302	-0.013	5100.0	0.000
		19	0.281	-0.033	5161.4	0.000
		20	0.253	-0.009	5211.4	0.000
		21	0.253	0.056	5261.6	0.000
		22	0.268	0.133	5317.8	0.000
		23	0.280	0.016	5379.2	0.000
		24	0.279	-0.016	5440.5	0.000
		25	0.239	-0.058	5485.5	0.000
		26	0.194	-0.044	5515.1	0.000
		27	0.148	0.023	5532.3	0.000
		28	0.115	0.012	5542.7	0.000
		29	0.100	0.003	5550.6	0.000
		30	0.087	0.008	5556.6	0.000
		31	0.080	0.003	5561.6	0.000
		32	0.071	0.010	5565.6	0.000
		33	0.068	-0.059	5569.3	0.000
		34	0.084	0.007	5574.9	0.000
		35	0.093	-0.011	5581.9	0.000
		36	0.100	0.017	5589.8	0.000