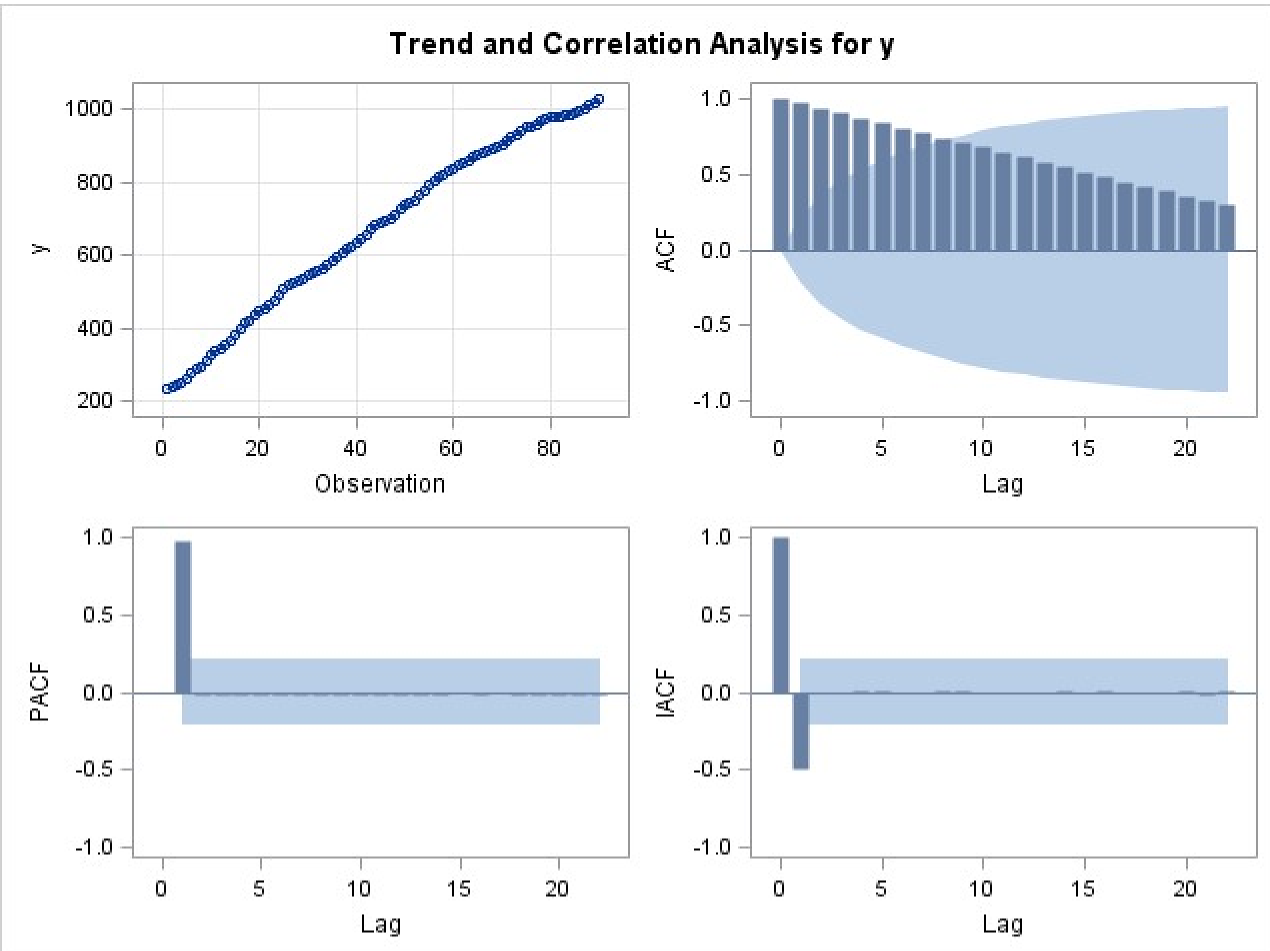
The SAS System

The ARIMA Procedure

Name of Variable = y	
Mean of Working Series	674.2709
Standard Deviation	240.1522
Number of Observations	90

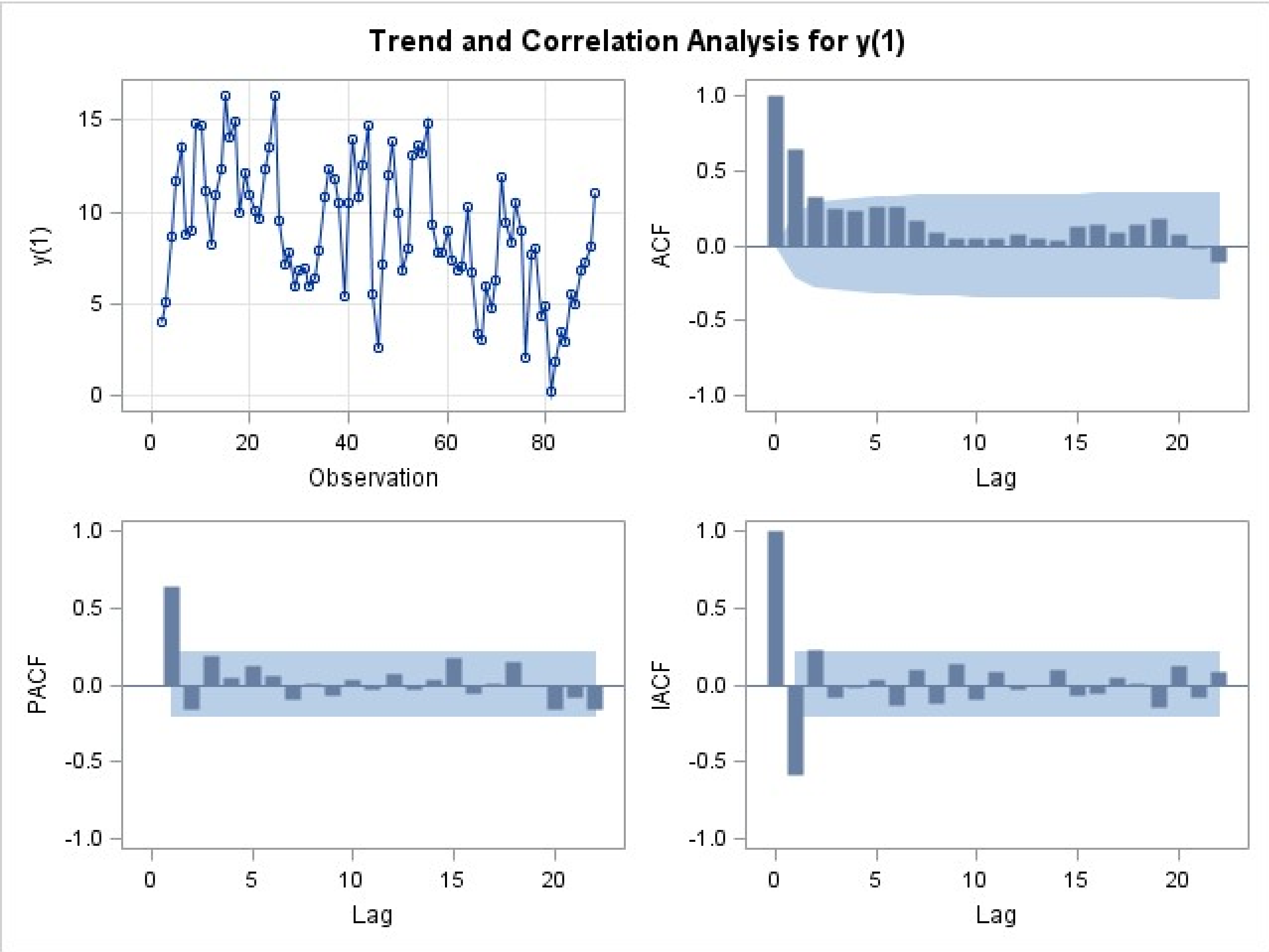
Autocorrelation Check for White Noise									
To Lag	Chi-Square	DF	Pr > ChiSq	Autocorrelations					
6	453.48	6	<.0001	0.968	0.937	0.904	0.872	0.839	0.807
12	750.14	12	<.0001	0.774	0.741	0.709	0.676	0.643	0.610
18	915.49	18	<.0001	0.577	0.544	0.512	0.479	0.448	0.417



Name of Variable = y	
Period(s) of Differencing	1
Mean of Working Series	8.926742

Standard Deviation	3.617174
Number of Observations	89
Observation(s) eliminated by differencing	1

Autocorrelation Check for White Noise									
To Lag	**Chi-Square**	**DF**	**Pr > ChiSq**	**Autocorrelations**					
6	71.67	6	<.0001	0.643	0.321	0.246	0.238	0.256	0.262
12	76.32	12	<.0001	0.168	0.090	0.041	0.042	0.045	0.068
18	83.64	18	<.0001	0.051	0.037	0.123	0.139	0.084	0.142

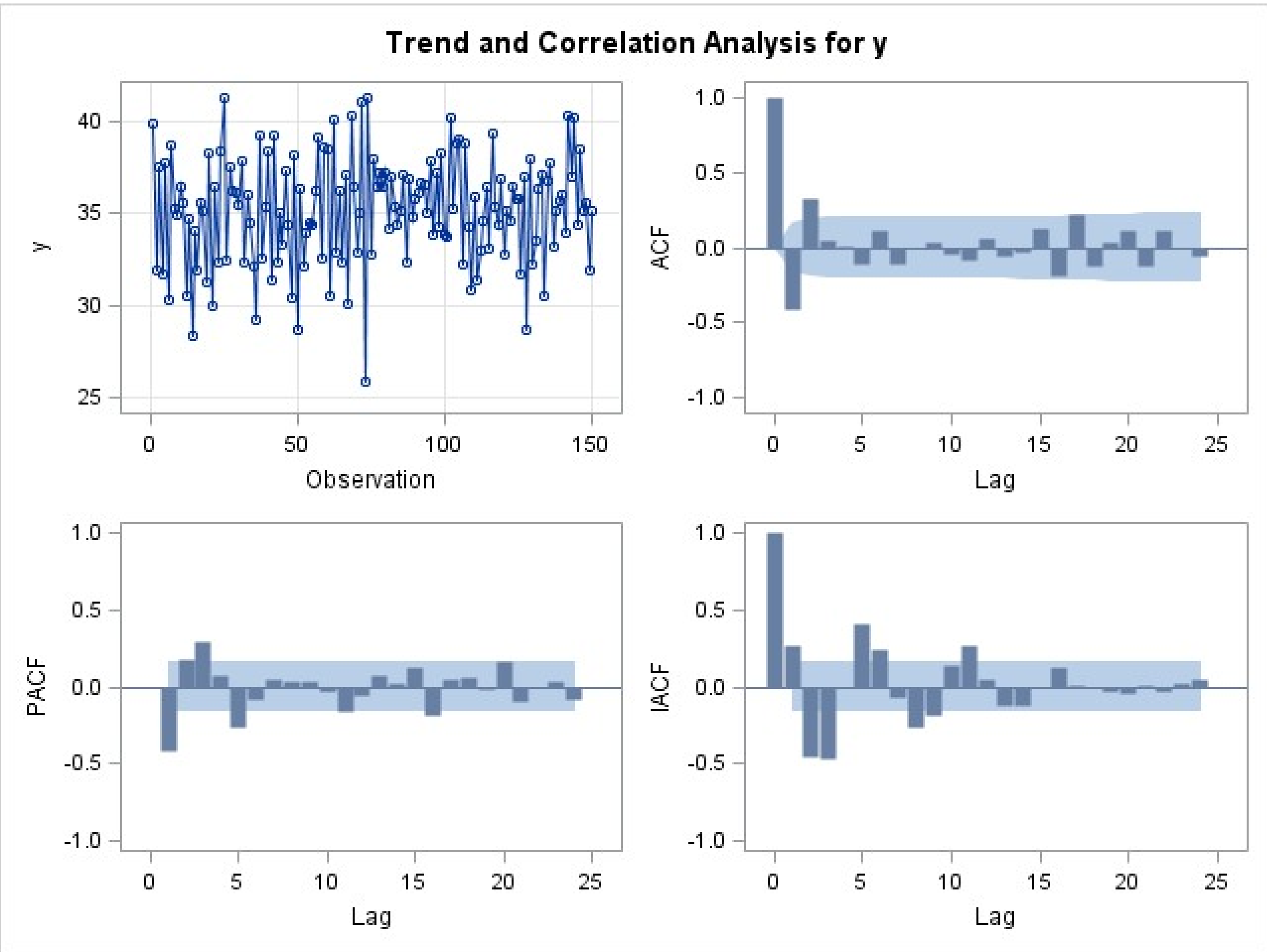


The SAS System

The ARIMA Procedure

Name of Variable = y	
Mean of Working Series	35.20133
Standard Deviation	2.922008
Number of Observations	150

Autocorrelation Check for White Noise									
To Lag	Chi-Square	DF	Pr > ChiSq	Autocorrelations					
6	46.31	6	<.0001	-0.415	0.319	0.049	0.004	-0.114	0.109
12	50.46	12	<.0001	-0.110	0.000	0.037	-0.042	-0.083	0.059
18	71.24	18	<.0001	-0.063	-0.033	0.124	-0.193	0.221	-0.124
24	79.60	24	<.0001	0.032	0.116	-0.121	0.117	-0.012	-0.064



Name of Variable = y

Period(s) of Differencing	1
Mean of Working Series	-0.03154
Standard Deviation	4.917113
Number of Observations	149
Observation(s) eliminated by differencing	1

Autocorrelation Check for White Noise									
To Lag	**Chi-Square**	**DF**	**Pr > ChiSq**	**Autocorrelations**					
6	111.17	6	<.0001	-0.754	0.349	-0.072	0.018	-0.112	0.146
12	115.39	12	<.0001	-0.112	0.027	0.039	-0.013	-0.058	0.088
18	150.56	18	<.0001	-0.046	-0.053	0.171	-0.265	0.270	-0.173
24	162.84	24	<.0001	0.016	0.125	-0.178	0.136	-0.035	-0.049