









































Sample: 2016M02 2019M12

Q-statistic probabilities adjusted for 1 ARMA term

Autocorrelation	Partial Correlation	AC	PAC	Q-Stat	Prob
		1 0.061	0.061	0.1861	
		2 0.092	0.088	0.6176	0.432
		3 -0.064	-0.075	0.8300	0.660
		4 0.082	0.084	1.1941	0.754
		5 0.130	0.135	2.1240	0.713
		6 -0.091	-0.133	2.5877	0.763
		7 -0.155	-0.162	3.9666	0.681
		8 -0.233	-0.192	7.1724	0.411
		9 -0.164	-0.171	8.7937	0.360
		10 -0.177	-0.180	10.735	0.294
		11 -0.097	-0.060	11.334	0.332
		12 -0.237	-0.206	15.015	0.182
		13 -0.082	-0.074	15.467	0.217
		14 0.054	0.081	15.669	0.267
		15 -0.052	-0.144	15.861	0.322
		16 0.026	-0.095	15.911	0.388
		17 0.132	0.112	17.240	0.370
		18 0.122	-0.052	18.423	0.363
		19 0.200	0.025	21.724	0.244
		20 0.031	-0.058	21.804	0.294