

Sample: 2016M01 2022M12

Included observations: 84

Autocorrelation









































Partial Correlation

AC

PAC

Q-Stat

Prob

		1	0.521	0.521	23.585	0.000
		2	0.239	-0.044	28.608	0.000
		3	-0.047	-0.211	28.806	0.000
		4	-0.118	0.001	30.056	0.000
		5	-0.166	-0.071	32.562	0.000
		6	-0.134	-0.031	34.237	0.000
		7	-0.217	-0.189	38.672	0.000
		8	-0.206	-0.059	42.701	0.000
		9	-0.159	-0.006	45.122	0.000
		10	-0.065	-0.015	45.536	0.000
		11	-0.016	-0.042	45.562	0.000
		12	-0.057	-0.146	45.891	0.000
		13	-0.049	-0.003	46.138	0.000
		14	-0.103	-0.133	47.231	0.000
		15	-0.035	0.009	47.360	0.000
		16	-0.035	-0.084	47.490	0.000
		17	0.099	0.112	48.548	0.000
		18	0.136	0.038	50.565	0.000
		19	0.132	-0.065	52.513	0.000
		20	-0.003	-0.134	52.514	0.000