

hello

The UCM Procedure

Likelihood Based Fit Statistics	
Statistic	Value
Full Log Likelihood	–69.26
Diffuse Part of Log Likelihood	40.796
Non–Missing Observations Used	77
Estimated Parameters	6
Initialized Diffuse State Elements	23
Normalized Residual Sum of Squares	54
AIC (smaller is better)	150.53
BIC (smaller is better)	162.46
AICC (smaller is better)	152.31
HQIC (smaller is better)	155.13
CAIC (smaller is better)	168.46

Final Estimates of the Free Parameters					
Component	Parameter	Estimate	Approx Std Error	t Value	Approx Pr > t
Irregular	Error Variance	2.36165	0.46819	5.04	<.0001
Irregular	MA_1	0.99990	0.04762	21.00	<.0001
Irregular	AR_1	–0.25139	0.13220	–1.90	0.0572
Season	Error Variance	4.735763E–8	0.00009716	0.00	0.9996
DepLag	Phi_1	0.97668	0.04264	22.91	<.0001
DepLag	Phi_2	0.02451	0.04374	0.56	0.5753

Significance Analysis of Components (Based on the Final State)			
Component	DF	Chi-Square	Pr > ChiSq
Irregular	1	0.09	0.7654
Season	11	12.68	0.3149

Outlier Summary							
Obs	DATE	Break Type	Estimate	Standard Error	Chi-Square	DF	Pr > ChiSq
29	MAY2017	Additive Outlier	4.64900	1.6183618	8.25	1	0.0041