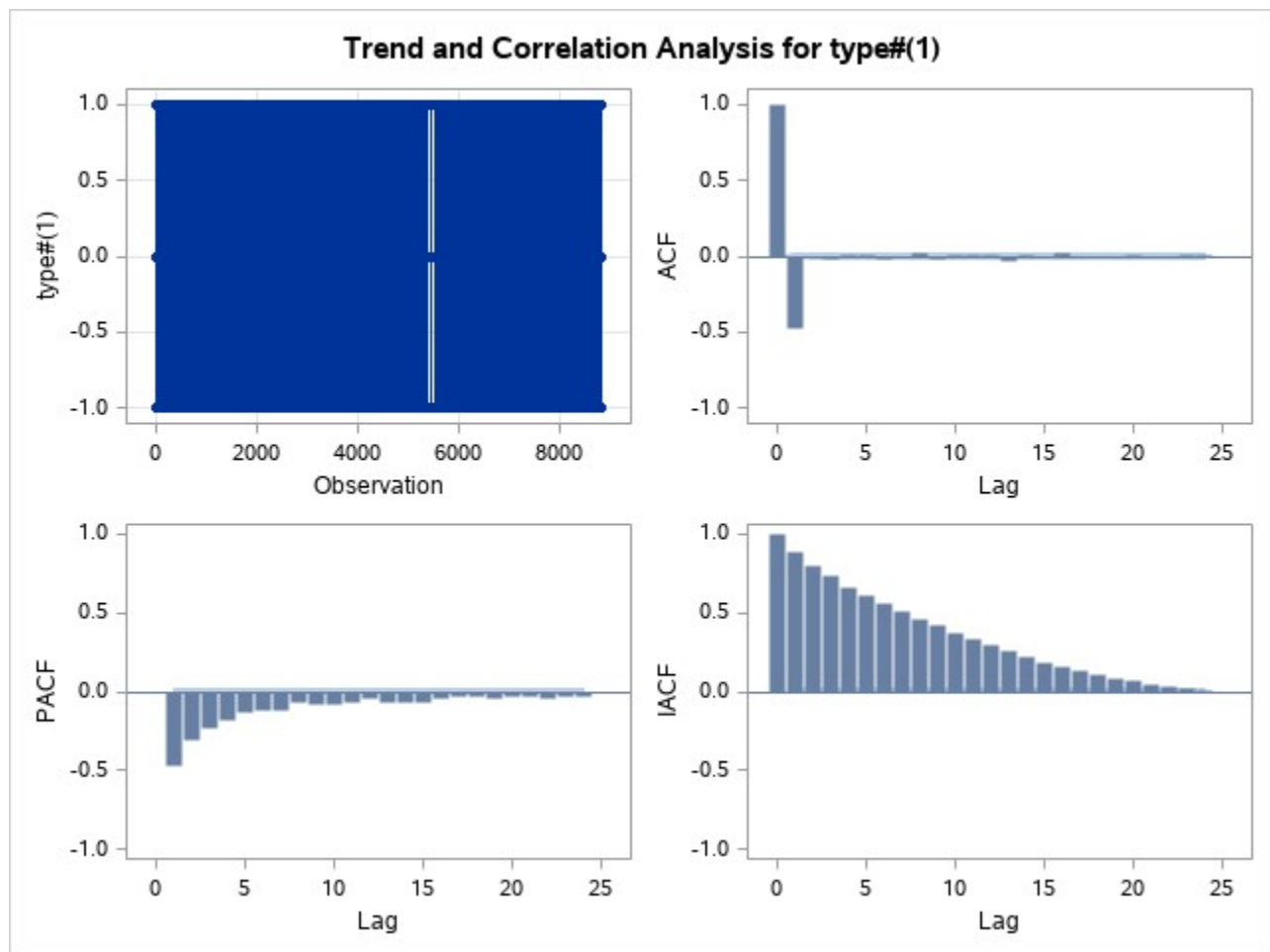


Name of Variable = type#	
Period(s) of Differencing	1
Mean of Working Series	-0.00011
Standard Deviation	0.594409
Number of Observations	8807
Observation(s) eliminated by differencing	1
Embedded missing values in working series	2

Autocorrelation Check for White Noise									
To Lag	Chi-Square	DF	Pr > ChiSq	Autocorrelations					
6	1977.93	6	<.0001	-0.473	-0.012	-0.015	0.010	0.006	-0.014
12	1988.06	12	<.0001	-0.005	0.020	-0.023	0.003	0.006	0.012
18	1999.89	18	<.0001	-0.028	0.014	-0.006	0.015	-0.002	-0.008
24	2002.97	24	<.0001	-0.004	0.014	-0.010	-0.005	0.005	0.002



ARIMA Estimation Optimization Summary	
Estimation Method	Maximum Likelihood
Parameters Estimated	5
Termination Criteria	Maximum Relative Change in Estimates
Iteration Stopping Value	0.001
Criteria Value	1.06E-14
Maximum Absolute Value of Gradient	678.1729
R-Square Change from Last Iteration	0.00349

ARIMA Estimation Optimization Summary	
Objective Function	Log Gaussian Likelihood
Objective Function Value	-5471.83
Marquardt's Lambda Coefficient	1E12
Numerical Derivative Perturbation Delta	0.001
Iterations	11
Warning Message	Estimates may not have converged.

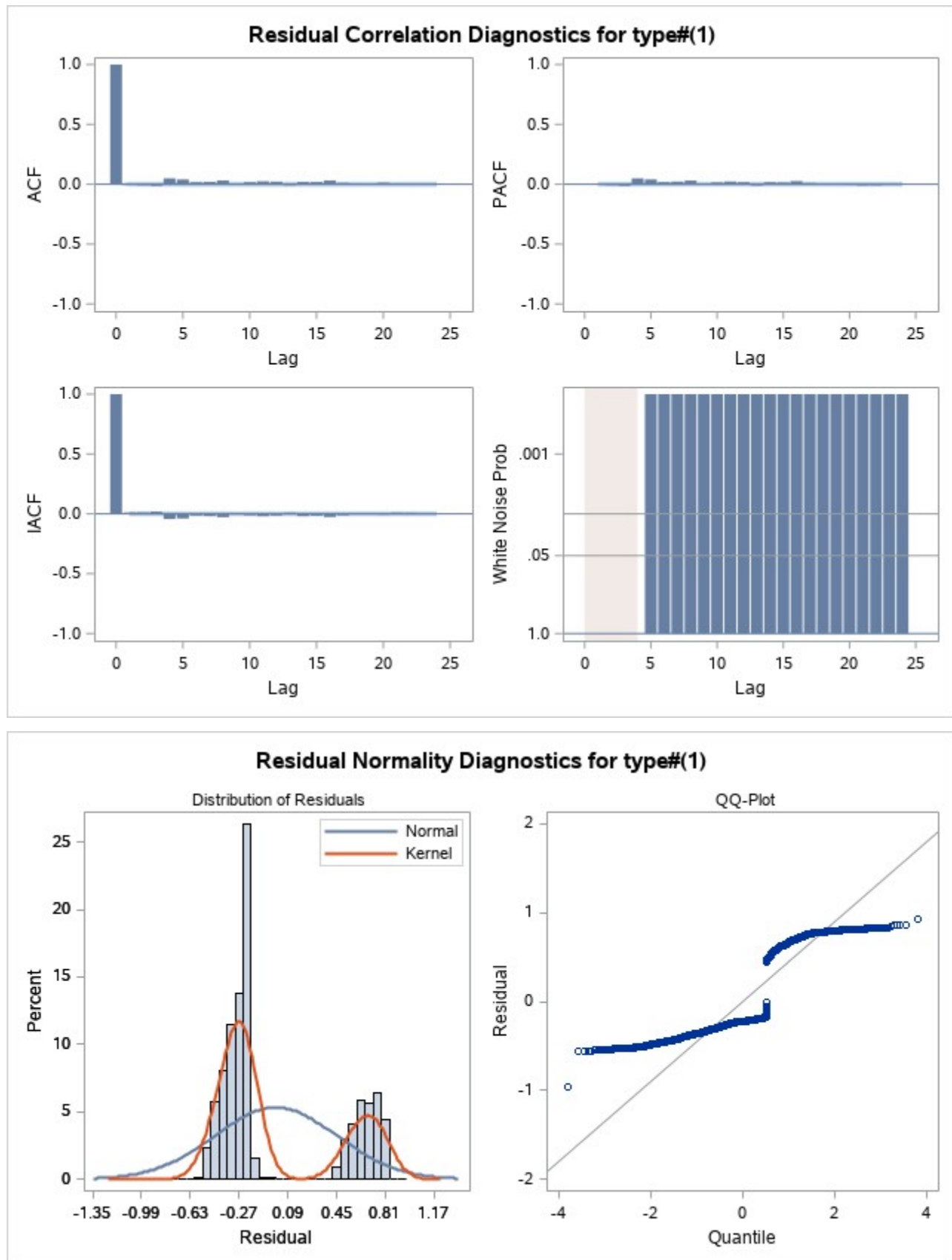
Note: Likelihood calculations are approximate when missing values are present in the data and differencing is employed. The estimates for METHOD=ML or METHOD=ULS are obtained using a stationary model Kalman Filter algorithm applied to the differenced data and are not true ML or ULS estimates.

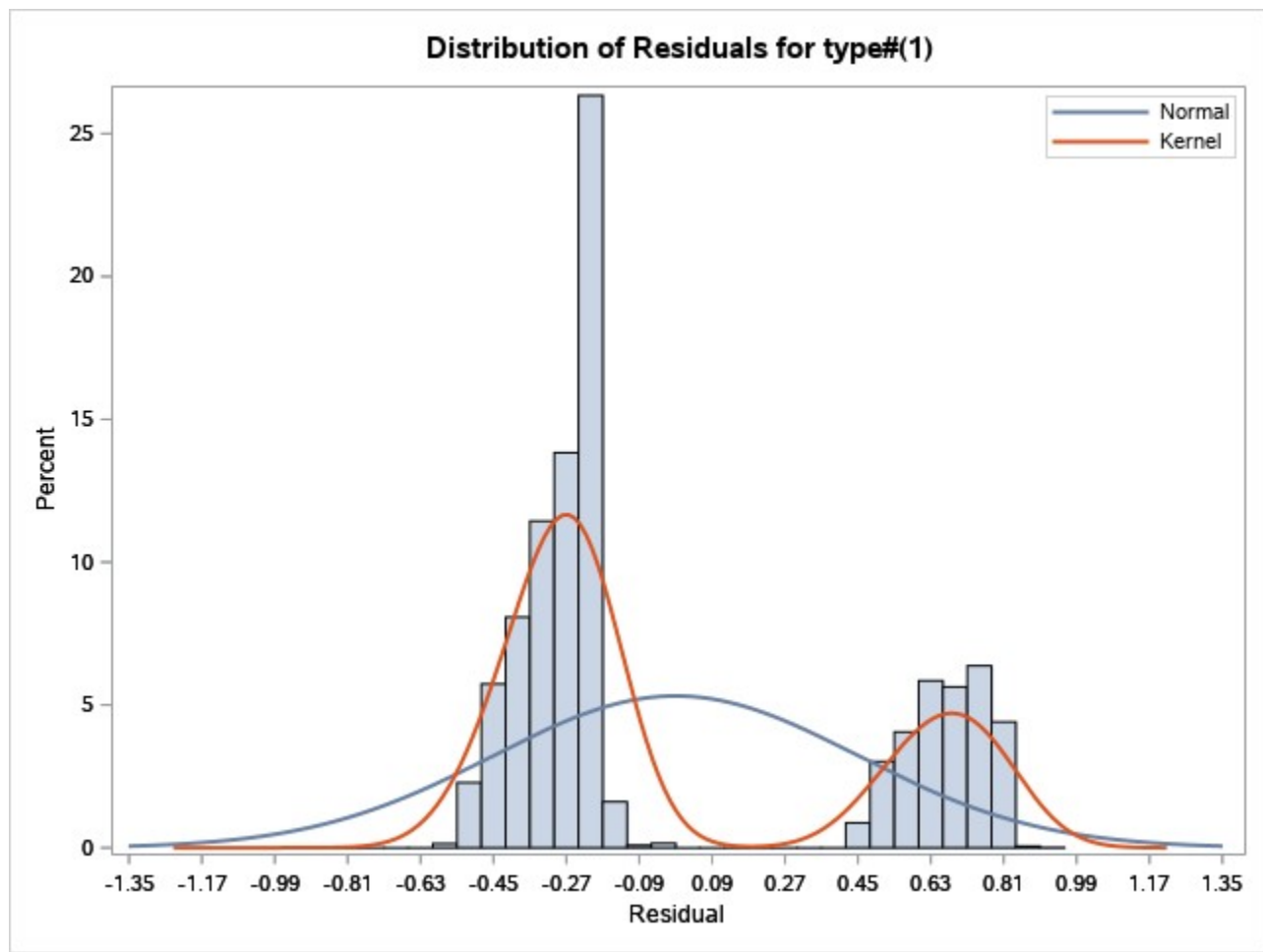
Maximum Likelihood Estimation					
Parameter	Estimate	Standard Error	t Value	Approx Pr > t	Lag
MU	2.53585E-6	0.00001159	0.22	0.8268	0
MA1,1	0.99841	0.0005154	1937.08	<.0001	1
AR1,1	0.13946	0.01065	13.09	<.0001	1
AR1,2	0.08333	0.01071	7.78	<.0001	2
AR1,3	0.05990	0.01065	5.63	<.0001	3

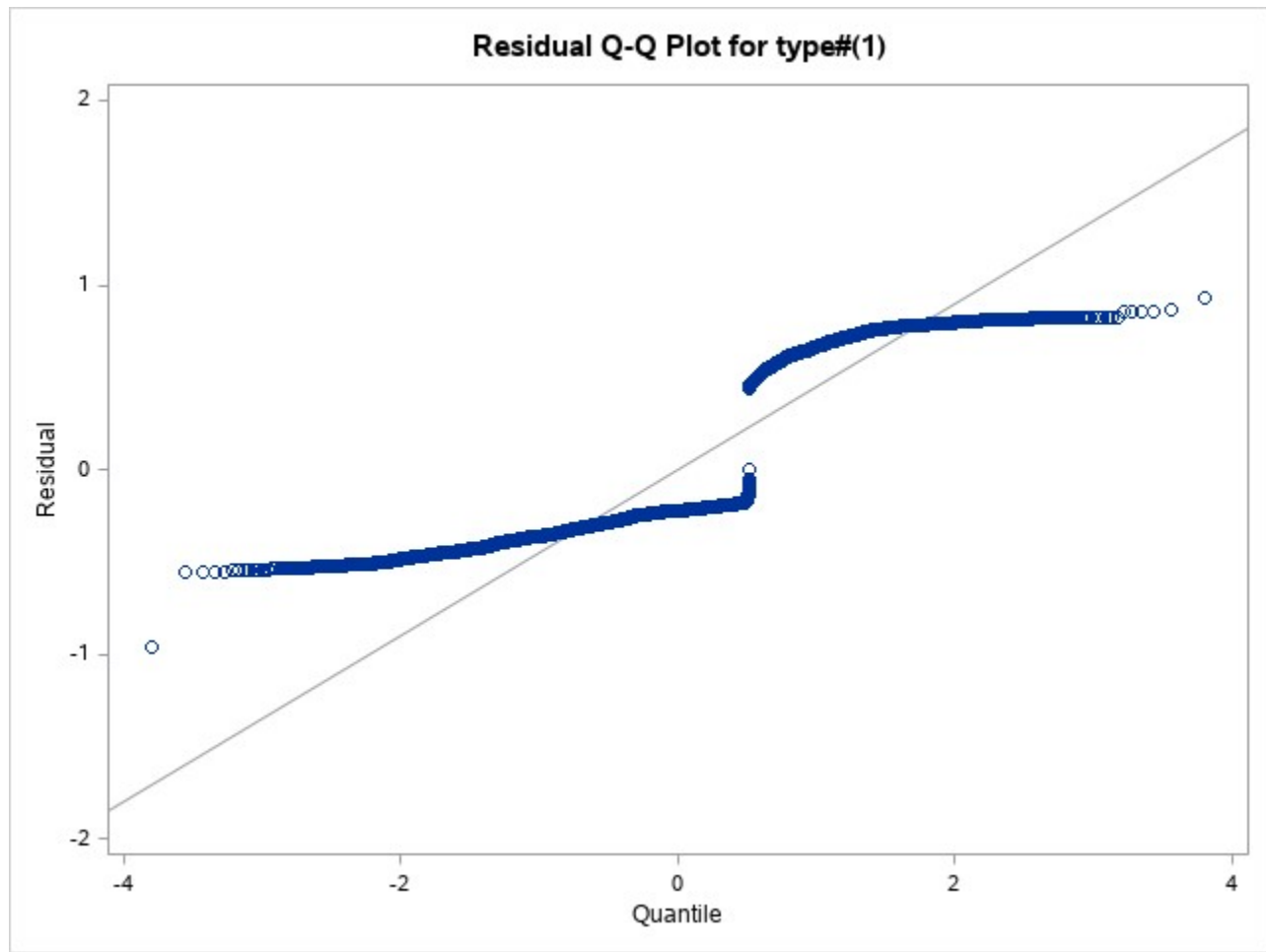
Constant Estimate	1.819E-6
Variance Estimate	0.202863
Std Error Estimate	0.450404
AIC	10953.65
SBC	10989.07
Number of Residuals	8805

Correlations of Parameter Estimates					
Parameter	MU	MA1,1	AR1,1	AR1,2	AR1,3
MU	1.000	-0.112	-0.005	-0.005	-0.005
MA1,1	-0.112	1.000	0.042	0.039	0.042
AR1,1	-0.005	0.042	1.000	-0.142	-0.090
AR1,2	-0.005	0.039	-0.142	1.000	-0.143
AR1,3	-0.005	0.042	-0.090	-0.143	1.000

Autocorrelation Check of Residuals									
To Lag	Chi-Square	DF	Pr > ChiSq	Autocorrelations					
6	40.72	2	<.0001	-0.004	-0.008	-0.014	0.049	0.040	0.017
12	64.58	8	<.0001	0.020	0.031	0.001	0.017	0.024	0.021
18	81.09	14	<.0001	-0.009	0.019	0.018	0.031	0.011	-0.001
24	83.46	20	<.0001	0.002	0.013	-0.006	-0.005	0.005	0.005
30	86.10	26	<.0001	0.002	-0.009	0.001	-0.007	0.000	-0.013
36	94.72	32	<.0001	0.007	0.015	0.001	0.010	-0.024	0.000
42	96.57	38	<.0001	-0.000	0.006	0.002	0.008	-0.010	-0.004
48	99.01	44	<.0001	-0.008	0.012	-0.006	0.003	-0.001	0.007







Model for variable type#	
Estimated Mean	2.536E-6
Period(s) of Differencing	1

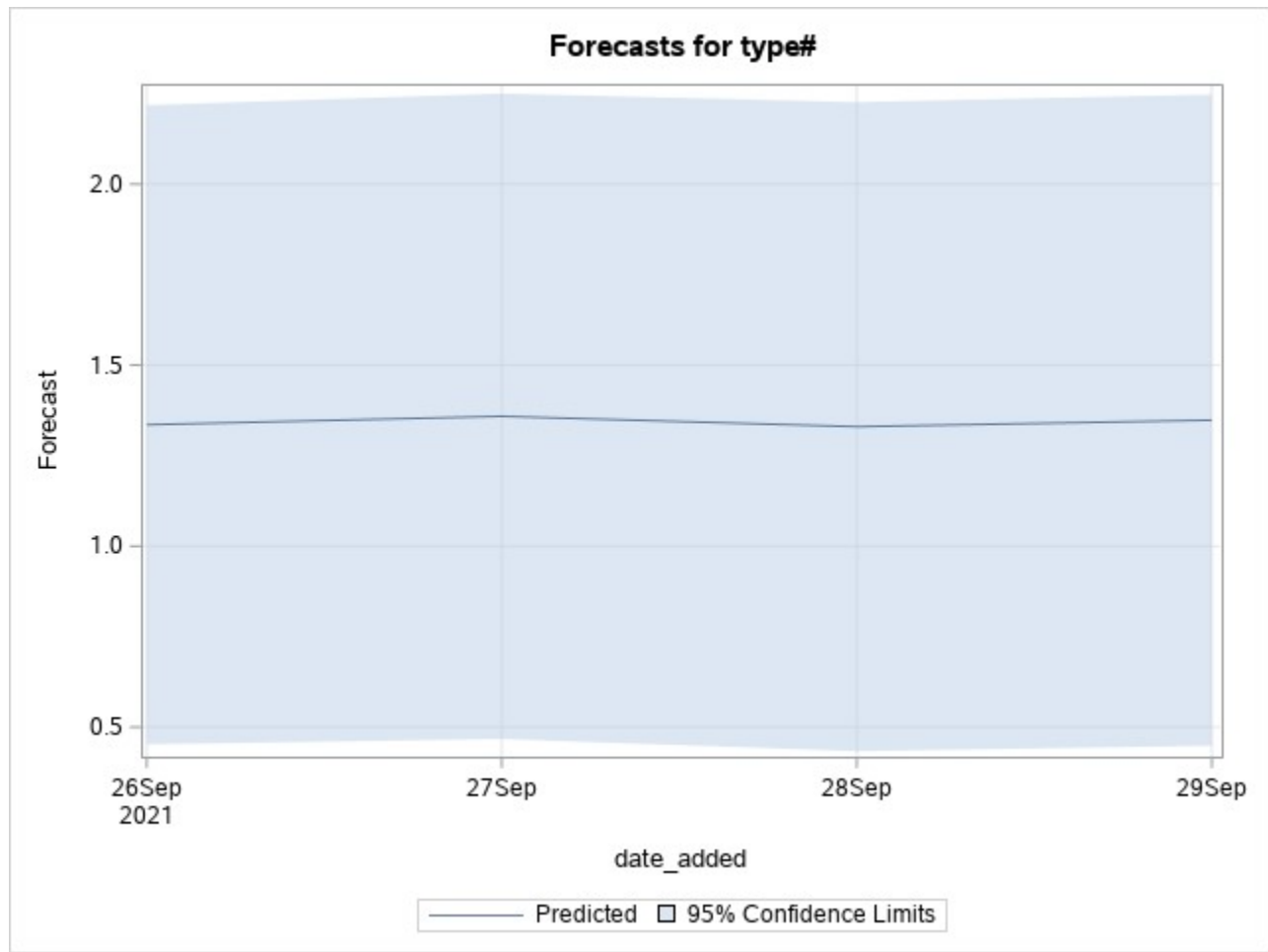
Autoregressive Factors	
Factor 1:	1 - 0.13946 B**(1) - 0.08333 B**(2) - 0.0599 B**(3)

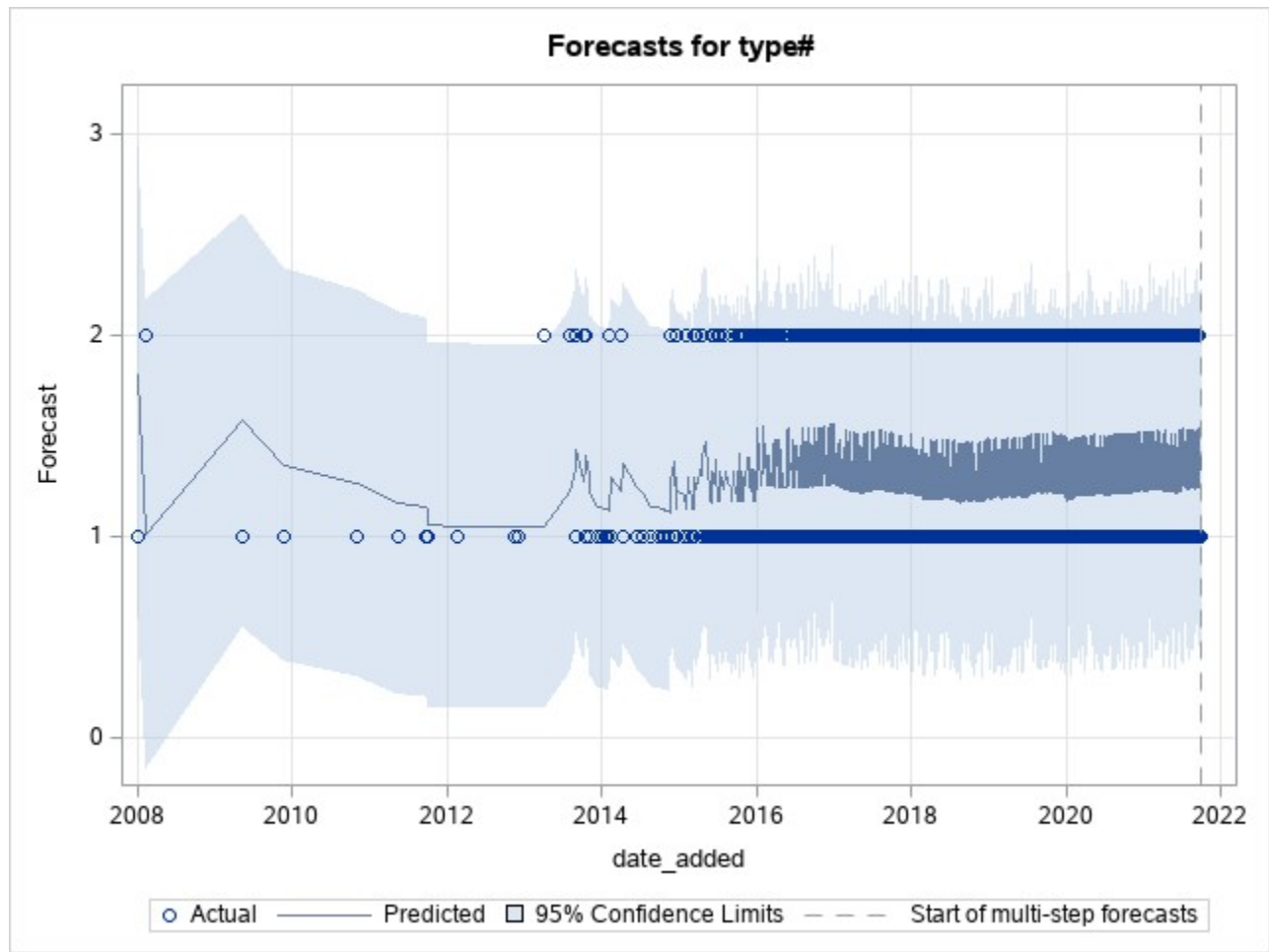
Moving Average Factors	
Factor 1:	1 - 0.99841 B**(1)

Note: Further warnings will not be printed.

Note: Further warnings will not be printed.

Forecasts for variable type#				
Obs	Forecast	Std Error	95% Confidence Limits	
8809	1.3354	0.4504	0.4526	2.2181
8810	1.3587	0.4549	0.4672	2.2502
8811	1.3300	0.4573	0.4337	2.2263
8812	1.3480	0.4590	0.4484	2.2477





Outlier Detection Summary	
Maximum number searched	5
Number found	5
Significance used	0.05

Outlier Details				
Obs	Type	Estimate	Chi-Square	Approx Prob>ChiSq
591	Shift	-0.11789	7.41	0.0065
148	Shift	0.15251	5.37	0.0205
8689	Shift	0.15508	4.86	0.0274
1772	Shift	-0.08313	4.31	0.0378
5543	Shift	0.08251	4.31	0.0379