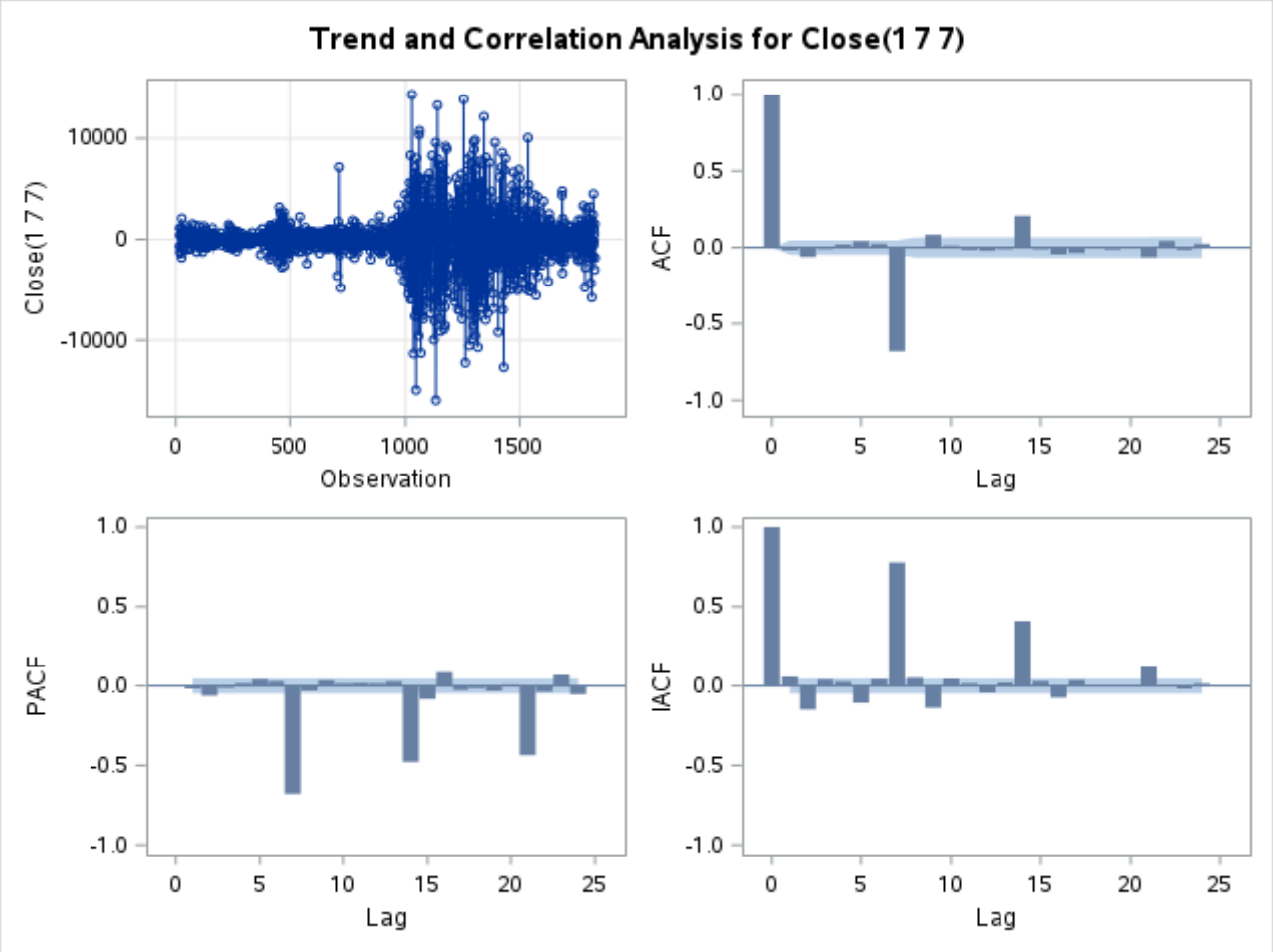
Name of Variable = Close	
Period(s) of Differencing	1,7,7
Mean of Working Series	-0.74135
Standard Deviation	2549.899
Number of Observations	1812
Observation(s) eliminated by differencing	15

Autocorrelation Check for White Noise									
To Lag	Chi-Square	DF	Pr > ChiSq	Autocorrelations					
6	12.55	6	0.0507	-0.017	-0.061	-0.010	0.020	0.042	0.025
12	870.43	12	<.0001	-0.681	-0.005	0.084	0.012	-0.015	-0.021
18	955.40	18	<.0001	-0.010	0.207	-0.011	-0.044	-0.036	-0.005
24	967.91	24	<.0001	-0.013	-0.005	-0.063	0.043	-0.015	0.024



ARIMA Estimation Optimization Summary	
Estimation Method	Maximum Likelihood
Parameters Estimated	4
Termination Criteria	Maximum Relative Change in Estimates
Iteration Stopping Value	0.001
Criteria Value	17.62913
Maximum Absolute Value of Gradient	1.5369E8
R-Square Change from Last Iteration	0.205485
Objective Function	Log Gaussian Likelihood

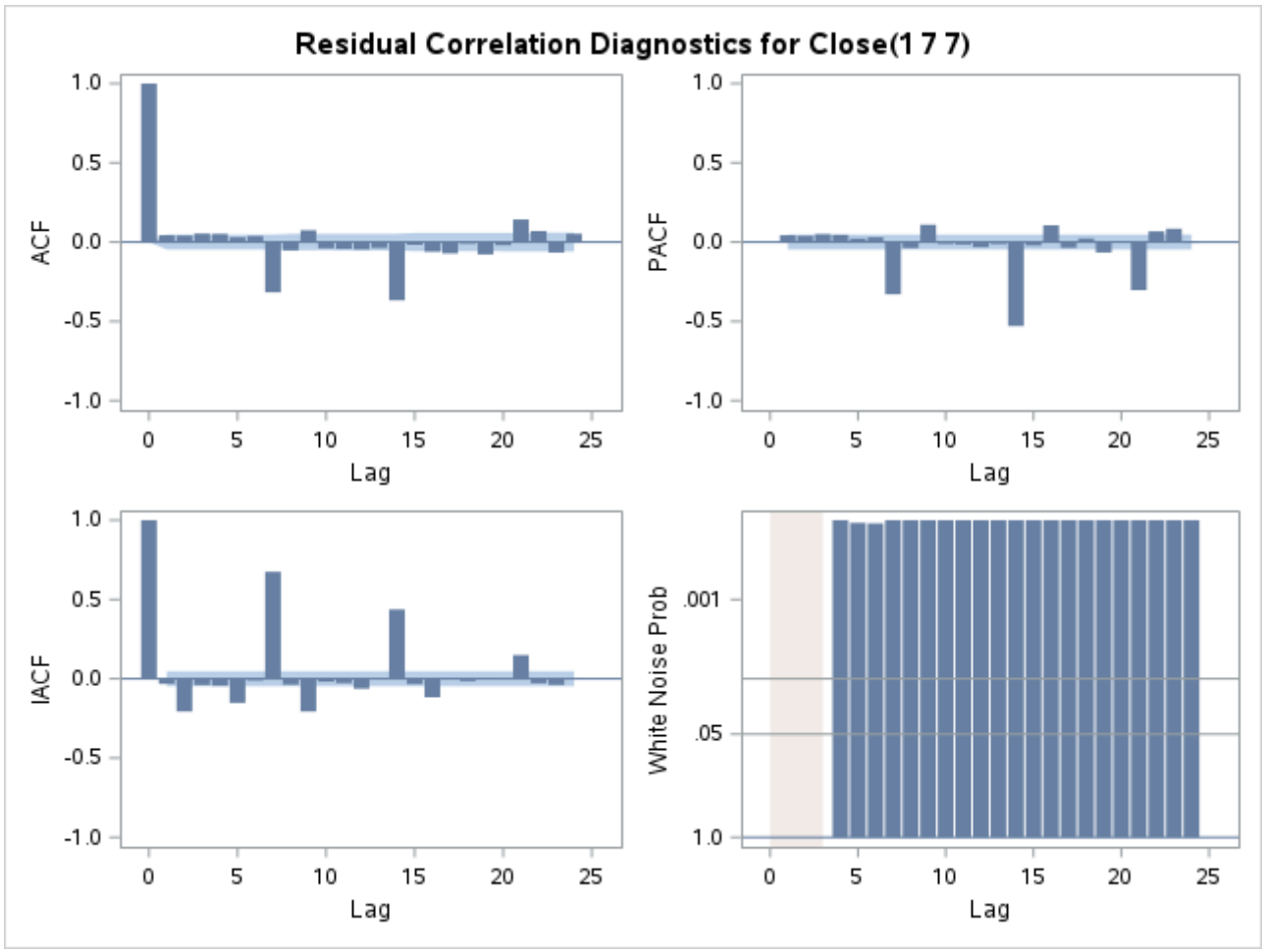
ARIMA Estimation Optimization Summary	
Objective Function Value	-16153.8
Marquardt's Lambda Coefficient	0.001
Numerical Derivative Perturbation Delta	0.001
Iterations	14
Warning Message	Estimates may not have converged.

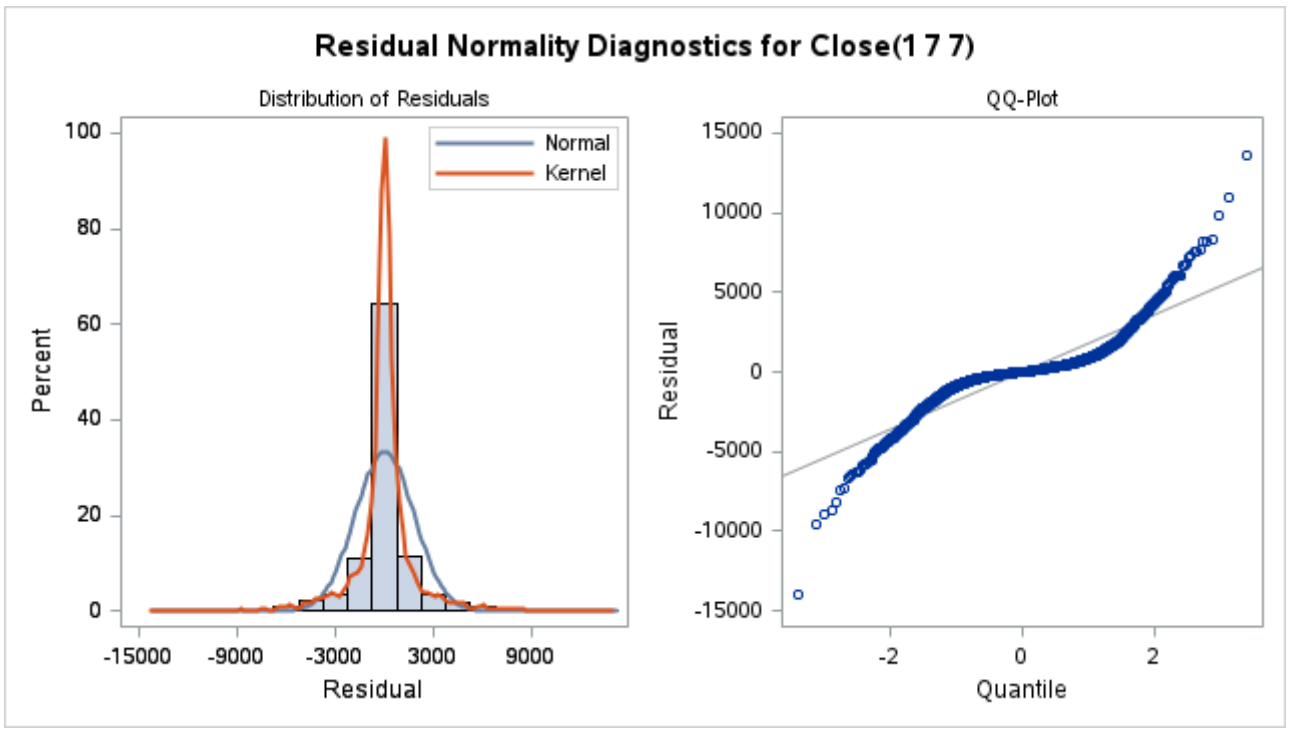
Maximum Likelihood Estimation					
Parameter	Estimate	Standard Error	t Value	Approx Pr > |t|	Lag
MU	0.0099206	0.33892	0.03	0.9766	0
MA1,1	0.99999	2.02676	0.49	0.6217	1
AR1,1	0.85754	0.01808	47.43	<.0001	1
AR2,1	-0.65835	0.01769	-37.21	<.0001	7

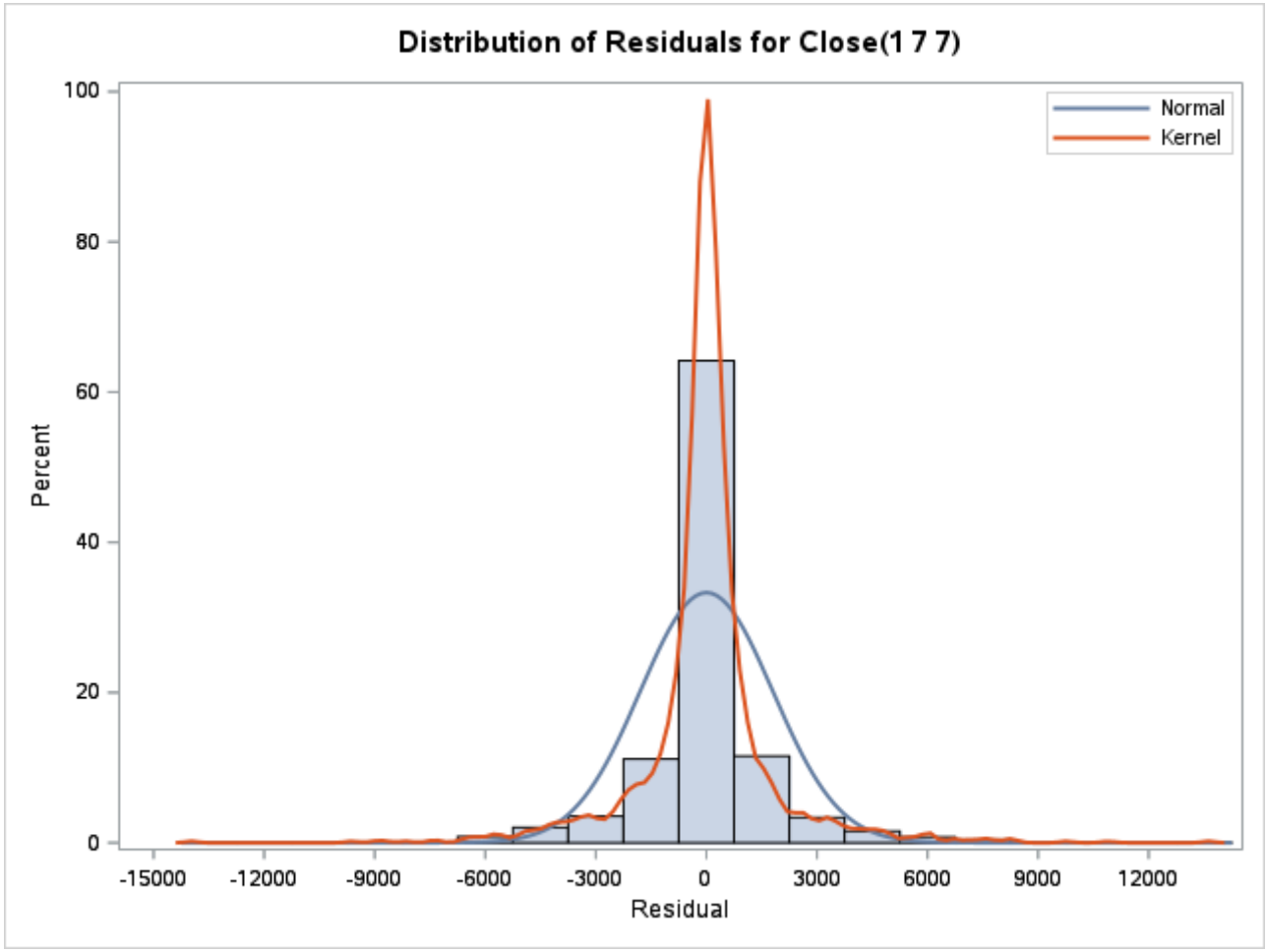
Constant Estimate	0.002344
Variance Estimate	3232987
Std Error Estimate	1798.051
AIC	32315.65
SBC	32337.66
Number of Residuals	1812

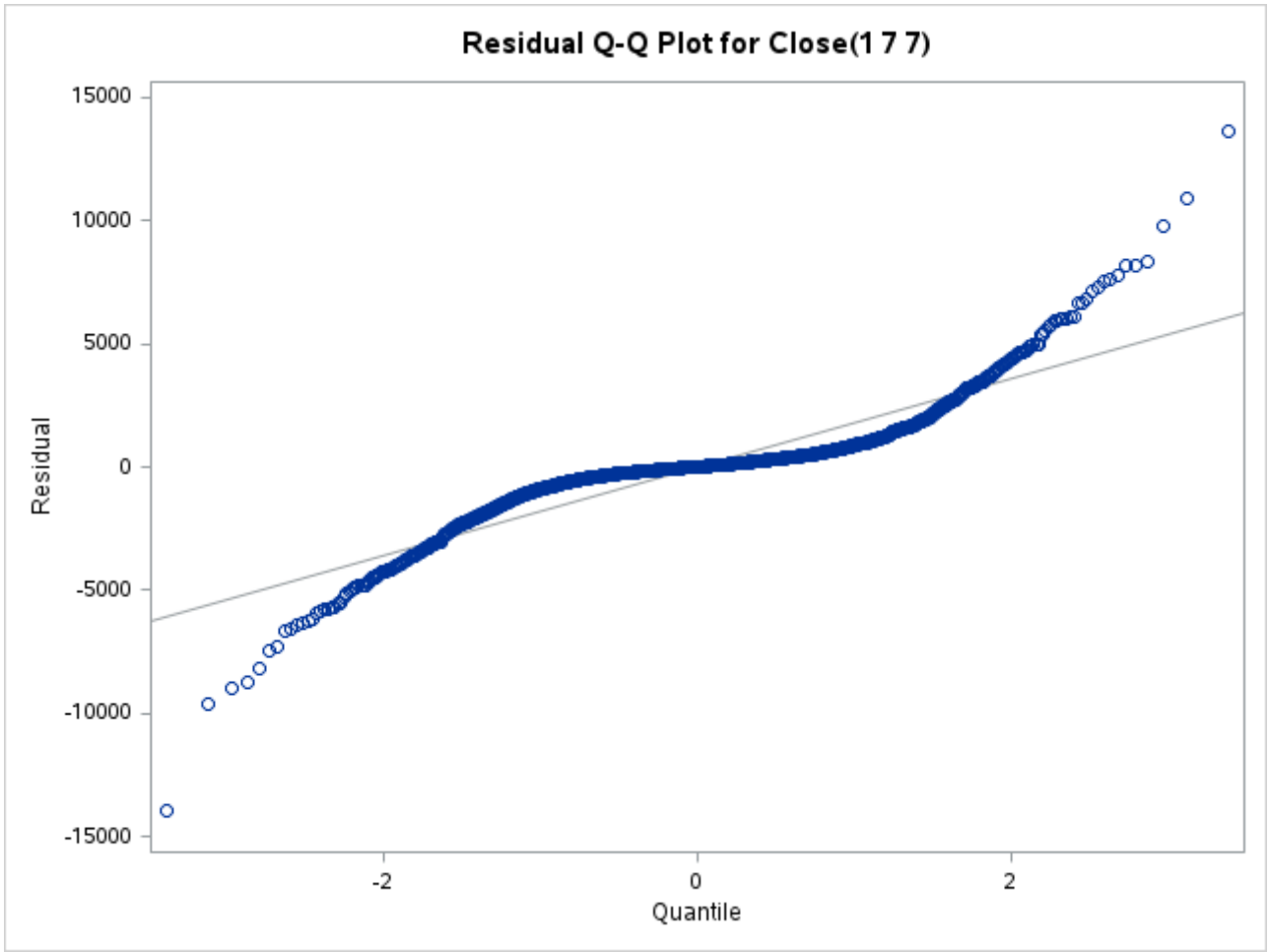
Correlations of Parameter Estimates				
Parameter	MU	MA1,1	AR1,1	AR2,1
MU	1.000	0.024	0.017	-0.000
MA1,1	0.024	1.000	0.718	0.008
AR1,1	0.017	0.718	1.000	-0.120
AR2,1	-0.000	0.008	-0.120	1.000

Autocorrelation Check of Residuals									
To Lag	Chi-Square	DF	Pr > ChiSq	Autocorrelations					
6	20.92	3	0.0001	0.043	0.041	0.054	0.052	0.030	0.038
12	228.79	9	<.0001	-0.317	-0.052	0.075	-0.039	-0.043	-0.046
18	494.70	15	<.0001	-0.037	-0.367	-0.017	-0.061	-0.072	-0.010
24	566.01	21	<.0001	-0.078	-0.020	0.143	0.070	-0.066	0.053
30	582.78	27	<.0001	0.022	0.021	0.057	0.059	-0.037	0.010
36	610.11	33	<.0001	0.061	-0.021	0.085	-0.010	0.017	-0.054
42	632.37	39	<.0001	0.043	-0.047	-0.012	-0.009	-0.075	-0.045
48	651.36	45	<.0001	0.043	0.042	-0.035	-0.006	-0.055	0.047


Residual Correlation Diagnostics for Close(1 7 7)
ACF
PACF
IACF
White Noise Prob
Lag
1.0
0.5
0.0
-0.5
-1.0
0
5
10
15
20
25
.001
.05
1.0


Residual Normality Diagnostics for Close(1 7 7)
Distribution of Residuals
Normal
Kernel
Percent
Residual
100
80
60
40
20
0
-15000
-9000
-3000
3000
9000
QQ-Plot
Residual
Quantile
15000
10000
5000
0
-5000
-10000
-15000
-2
0
2


Distribution of Residuals for Close(1 7 7)
Normal
Kernel
Percent
100
80
60
40
20
0
-15000
-12000
-9000
-6000
-3000
0
3000
6000
9000
12000
Residual

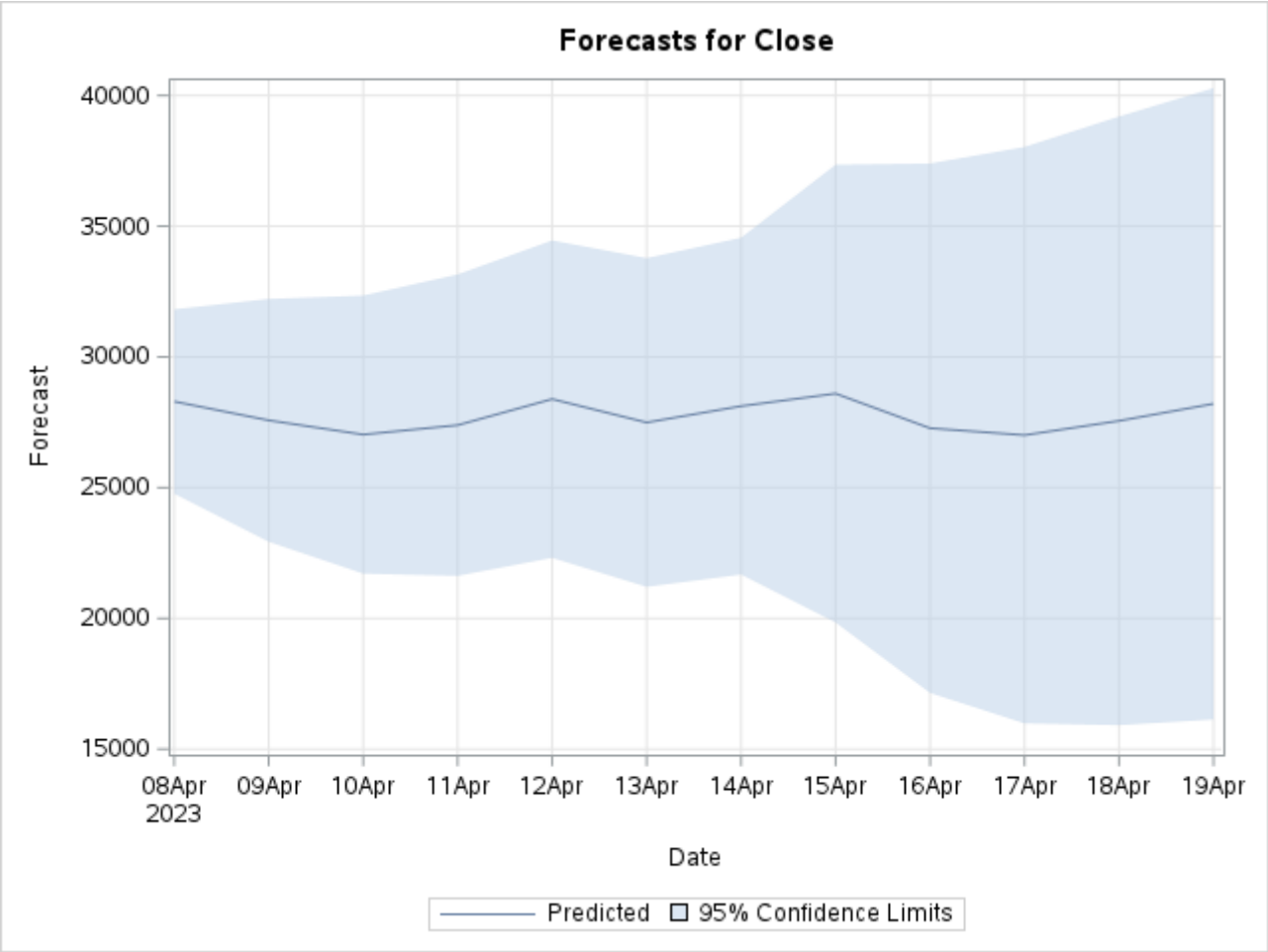

Residual Q-Q Plot for Close(1 7 7)
Residual
15000
10000
5000
0
-5000
-10000
-15000
-2
0
2
Quantile

Model for variable Close	
Estimated Mean	0.009921
Period(s) of Differencing	1,7,7

Autoregressive Factors	
Factor 1:	1 - 0.85754 B**(1)
Factor 2:	1 + 0.65835 B**(7)

Moving Average Factors	
Factor 1:	1 - 0.99999 B**(1)

Forecasts for variable Close				
Obs	Forecast	Std Error	95% Confidence Limits	
1828	28295.9576	1798.0508	24771.8428	31820.0724
1829	27575.2468	2368.6484	22932.7812	32217.7124
1830	27030.0207	2712.7291	21713.1694	32346.8720
1831	27390.5355	2940.1817	21627.8853	33153.1858
1832	28387.9072	3096.8084	22318.2742	34457.5403
1833	27493.0374	3207.1149	21207.2077	33778.8672
1834	28118.8737	3285.8731	21678.6809	34559.0666
1835	28598.9461	4466.6758	19844.4223	37353.4698
1836	27274.0228	5165.5768	17149.6784	37398.3672
1837	27008.0742	5624.4012	15984.4505	38031.6979
1838	27554.9512	5939.2471	15914.2408	39195.6617
1839	28208.9482	6160.5282	16134.5348	40283.3617



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

Outlier Details				
Obs	Type	Estimate	Chi-Square	Approx Prob>ChiSq
1125	Shift	9792.0	685.90	<.0001
1039	Shift	9766.7	693.09	<.0001
1400	Shift	6697.9	324.68	<.0001
1021	Shift	-6610.2	318.07	<.0001
1338	Shift	-6272.2	287.73	<.0001