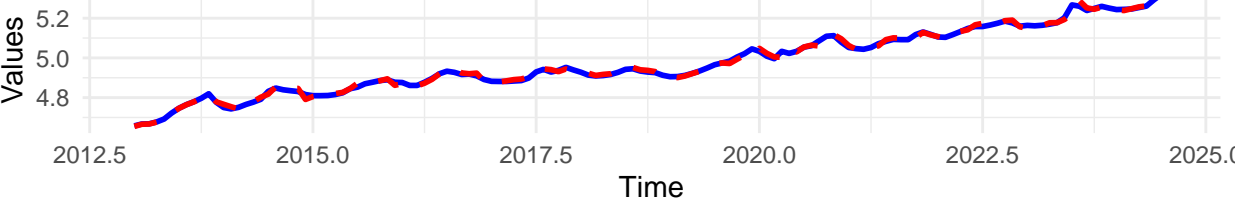


Model without Trading Day Regressor : Original vs Fitted



Model Summary: AIC = 516.47 , npar= 4 , BIC = 527.84 , AICc = 516.79 , HQ = 521.09 , Log-Likelihood = 381.25
Ljung-Box Test p-value: 0.8523
Model Equation: ARIMA(0, 1, 1) x (0, 1, 1) Method = ML
Coefficients (Estimate \pm Std. Error):
ma1 = 0.3304 \pm 0.0907, sma1 = -1 \pm 0.1826

Model without Trading Day Regressor : Residuals

