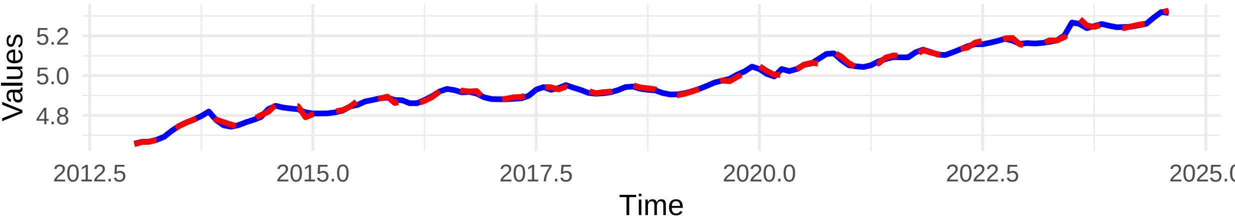
Model with Trading Day Regressor : Original vs Fitted



Model Summary: AIC = 516.27 , npar= 4 , BIC = 527.64 , AICc = 516.59 ,HQ = 520.89 , Log−Likelihood = 381.35
Ljung−Box Test p−value: 0.8719
Model Equation: ARIMA(0, 1, 1) x (0, 1, 1) Method = ML
Coefficients (Estimate ± Std. Error):
ma1 = 0.3274 ± 0.0913, sma1 = −0.9998 ± 0.1641, xreg = −1e−04 ± 2e−04

Model with Trading Day Regressor : Residuals