

Correlogram of RE

Date: 16/11/08 Time: 17:51

Sample: 1960Q1 1993Q3

Included observations: 135

Autocorrelation

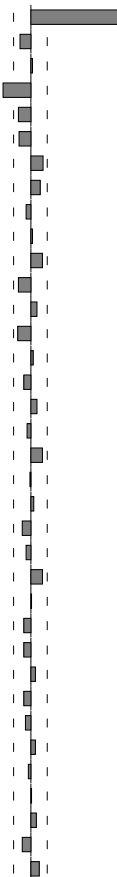
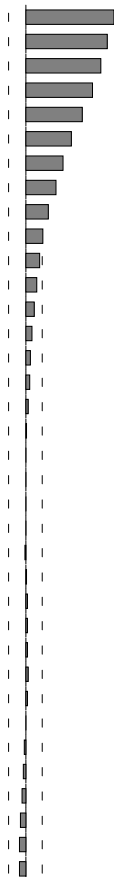
Partial Correlation

AC

PAC

Q-Stat

Prob



1	0.938	0.938	121.35	0.000
2	0.866	-0.109	225.65	0.000
3	0.801	0.022	315.55	0.000
4	0.707	-0.288	386.10	0.000
5	0.600	-0.128	437.33	0.000
6	0.491	-0.118	471.88	0.000
7	0.399	0.132	494.91	0.000
8	0.324	0.103	510.16	0.000
9	0.245	-0.044	519.01	0.000
10	0.183	0.023	523.94	0.000
11	0.152	0.129	527.39	0.000
12	0.117	-0.125	529.46	0.000
13	0.094	0.069	530.79	0.000
14	0.072	-0.138	531.59	0.000
15	0.056	0.030	532.06	0.000
16	0.042	-0.069	532.33	0.000
17	0.026	0.067	532.44	0.000
18	0.010	-0.035	532.45	0.000
19	0.006	0.123	532.46	0.000
20	0.004	-0.005	532.46	0.000
21	0.002	0.034	532.46	0.000
22	0.002	-0.083	532.46	0.000
23	-0.004	-0.049	532.46	0.000
24	0.011	0.123	532.48	0.000
25	0.024	0.009	532.58	0.000
26	0.023	-0.069	532.67	0.000
27	0.021	-0.070	532.74	0.000
28	0.028	0.056	532.88	0.000
29	0.023	-0.066	532.97	0.000
30	0.004	-0.057	532.97	0.000
31	-0.010	0.056	532.99	0.000
32	-0.022	-0.020	533.08	0.000
33	-0.035	0.014	533.29	0.000
34	-0.050	0.059	533.74	0.000
35	-0.064	-0.084	534.51	0.000
36	-0.065	0.097	535.29	0.000