The SAS System

The REG Procedure
Model: MODEL1
Dependent Variable: Ln_G_Pop

Appendix 2

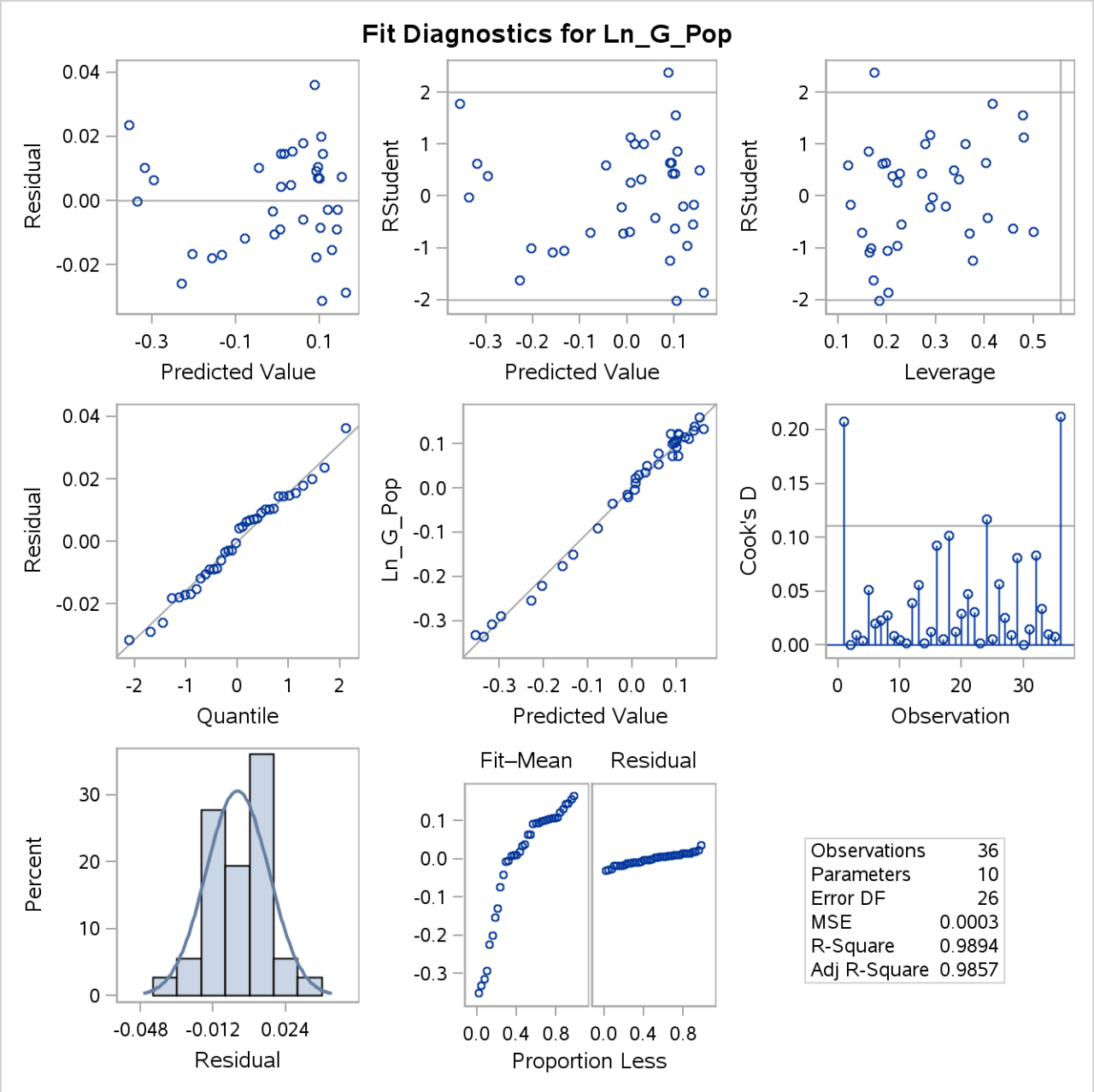
Analysis of Variance					
Source	**DF**	**Sum of Squares**	**Mean Square**	**F Value**	**Pr > F**
Model	9	0.79679	0.08853	268.77	<.0001
Error	26	0.00856	0.00032940		
Corrected Total	35	0.80535			

Root MSE	0.01815	**R-Square**	0.9894
Dependent Mean	-0.00371	**Adj R-Sq**	0.9857
Coeff Var	-489.38413		

Parameter Estimates					
Variable	**DF**	**Parameter Estimate**	**Standard Error**	**t Value**	**Pr > |t|**
Intercept	1	-10.42272	1.72961	-6.03	<.0001
Ln_pg	1	-0.53483	0.06387	-8.37	<.0001
Ln_Income	1	1.21514	0.17851	6.81	<.0001
Ln_Pnc	1	0.08313	0.20740	0.40	0.6918
Ln_Puc	1	-0.11499	0.06708	-1.71	0.0984
Ln_Pp	1	0.12063	0.08044	1.50	0.1457
Ln_Pn	1	1.21750	0.27594	4.41	0.0002
Ln_Pd	1	0.94285	0.29367	3.21	0.0035
Ln_Ps	1	-1.30667	0.37165	-3.52	0.0016
t	1	-0.00440	0.00657	-0.67	0.5095

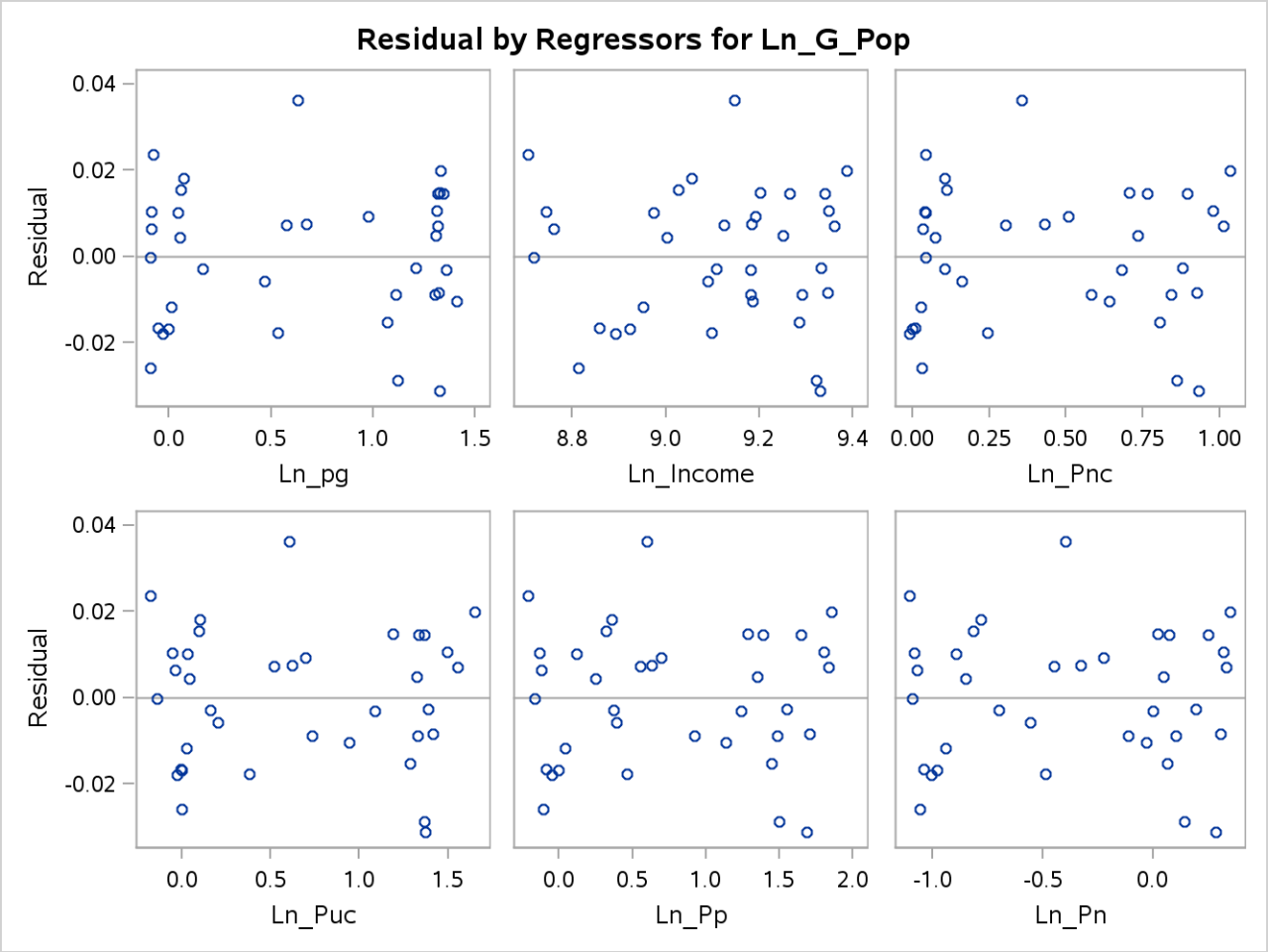
The SAS System

The REG Procedure
Model: MODEL1
Dependent Variable: Ln_G_Pop



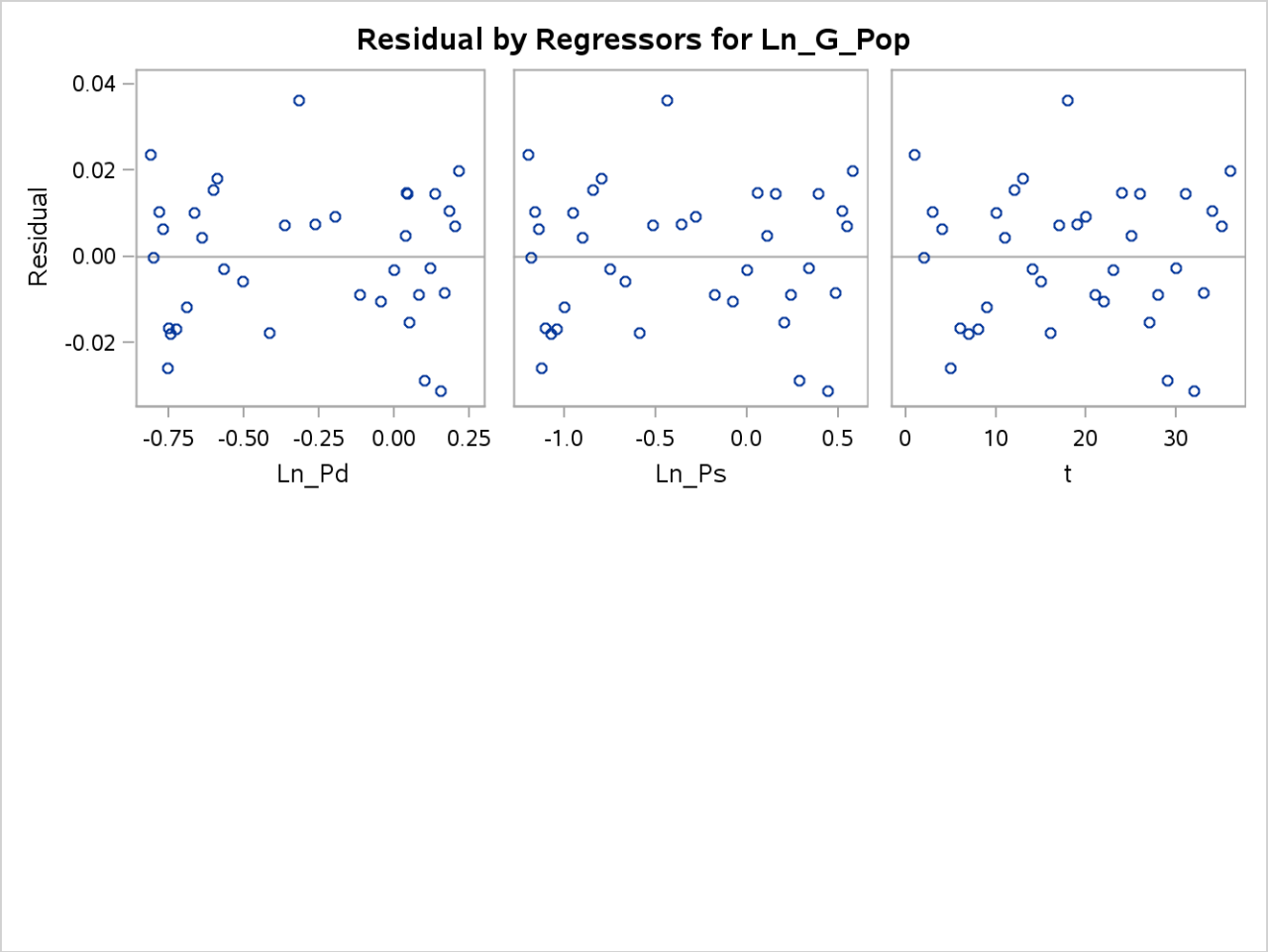
The SAS System

The REG Procedure
Model: MODEL1
Dependent Variable: Ln_G_Pop

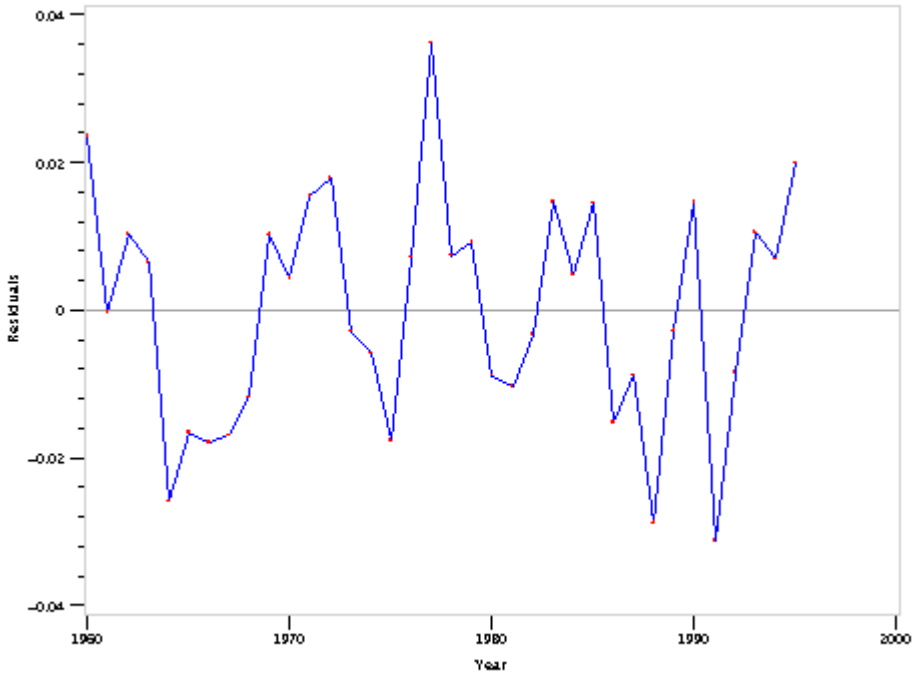


The SAS System

The REG Procedure
Model: MODEL1
Dependent Variable: Ln_G_Pop



LS Residuals versus Year



LS Residuals versus Year

The AUTOREG Procedure

Dependent Variable	Ln_G_Pop

LS Residuals versus Year

The AUTOREG Procedure

Ordinary Least Squares Estimates			
SSE	0.03383693	**DFE**	31
MSE	0.00109	**Root MSE**	0.03304
SBC	-130.8288	**AIC**	-138.74639
MAE	0.02583281	**AICC**	-136.74639
MAPE	55.4615141	**HQC**	-135.98294
Durbin-Watson	0.6047	**Regress R-Square**	0.9580
		Total R-Square	0.9580

Durbin-Watson Statistics			
Order	**DW**	**Pr < DW**	**Pr > DW**
1	0.6047	<.0001	1.0000

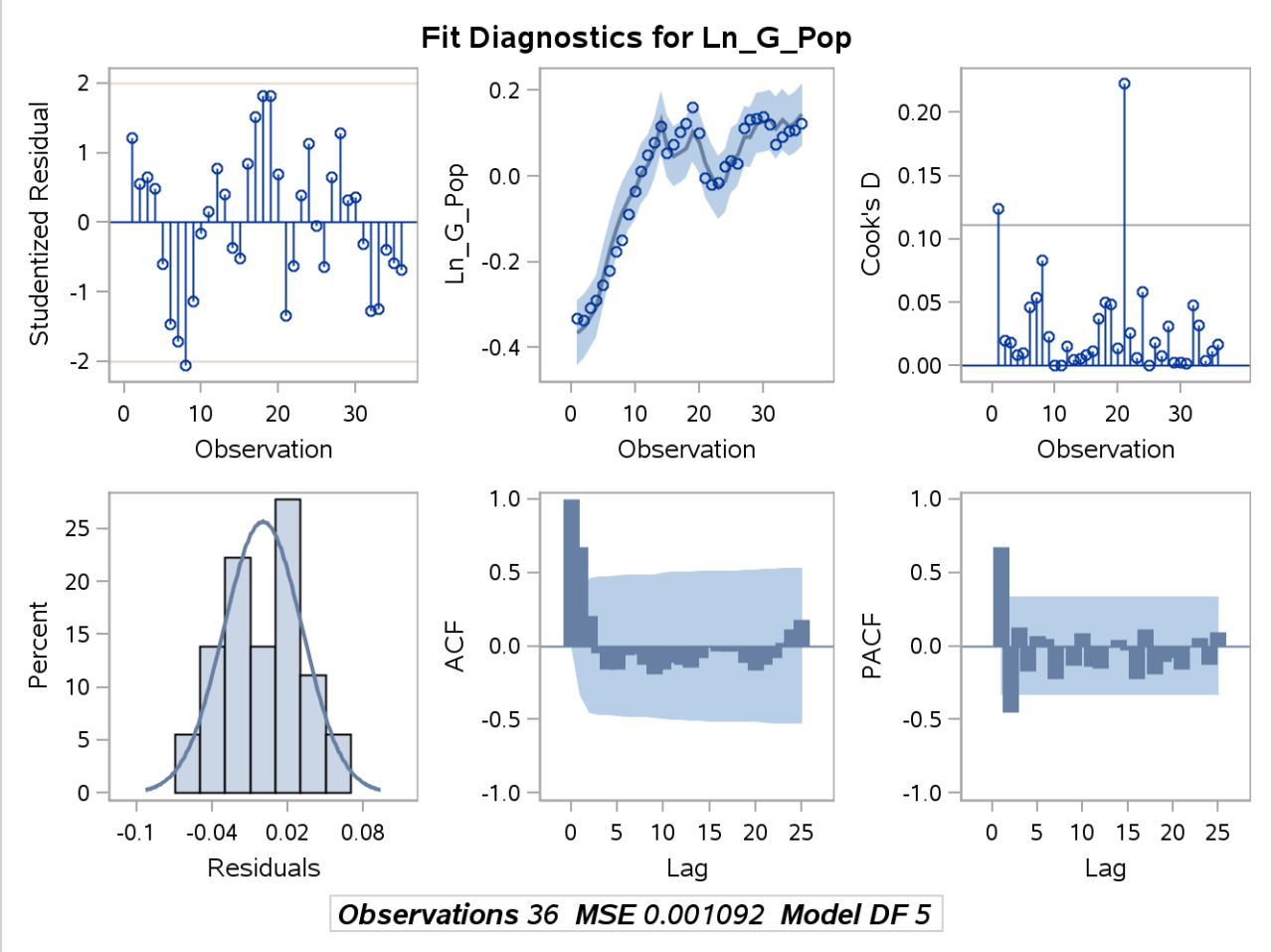
Note: Pr<DW is the p-value for testing positive autocorrelation, and Pr>DW is the p-value for testing negative autocorrelation.

Godfrey's Serial Correlation Test		
Alternative	**LM**	**Pr > LM**
AR(1)	16.8354	<.0001
AR(2)	20.8247	<.0001
AR(3)	20.9943	0.0001
AR(4)	21.5360	0.0002

Parameter Estimates					
Variable	**DF**	**Estimate**	**Standard Error**	**t Value**	**Approx Pr > |t|**
Intercept	1	-12.3418	0.6749	-18.29	<.0001
Ln_pg	1	-0.0591	0.0325	-1.82	0.0786
Ln_Income	1	1.3734	0.0756	18.16	<.0001
Ln_Pnc	1	-0.1268	0.1270	-1.00	0.3258
Ln_Puc	1	-0.1187	0.0813	-1.46	0.1545

LS Residuals versus Year

The AUTOREG Procedure



LS Residuals versus Year

The AUTOREG Procedure

Dependent Variable	Ln_G_Pop

LS Residuals versus Year

The AUTOREG Procedure

Ordinary Least Squares Estimates			
SSE	0.03383693	**DFE**	31
MSE	0.00109	**Root MSE**	0.03304
SBC	-130.8288	**AIC**	-138.74639
MAE	0.02583281	**AICC**	-136.74639
MAPE	55.4615141	**HQC**	-135.98294
		Regress R-Square	0.9580
		Total R-Square	0.9580

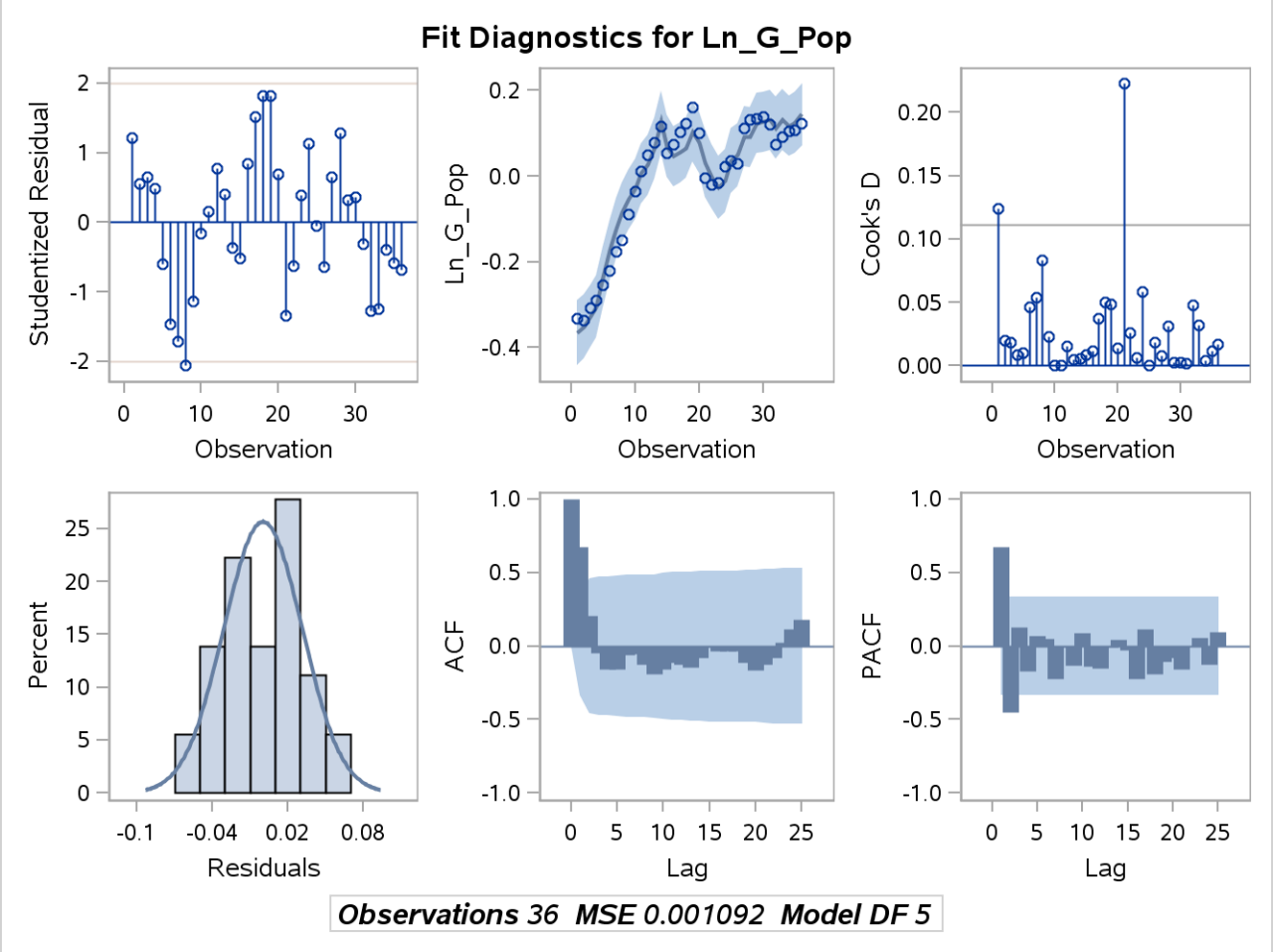
Durbin-Watson Statistics			
Order	**DW**	**Pr < DW**	**Pr > DW**
1	0.6047	<.0001	1.0000
2	1.5218	0.0380	0.9620
3	2.0186	0.5264	0.4736
4	2.1867	0.8077	0.1923
5	2.1293	0.8251	0.1749

Note: Pr<DW is the p-value for testing positive autocorrelation, and Pr>DW is the p-value for testing negative autocorrelation.

Parameter Estimates					
Variable	**DF**	**Estimate**	**Standard Error**	**t Value**	**Approx Pr > |t|**
Intercept	1	-12.3418	0.6749	-18.29	<.0001
Ln_pg	1	-0.0591	0.0325	-1.82	0.0786
Ln_Income	1	1.3734	0.0756	18.16	<.0001
Ln_Pnc	1	-0.1268	0.1270	-1.00	0.3258
Ln_Puc	1	-0.1187	0.0813	-1.46	0.1545

LS Residuals versus Year

The AUTOREG Procedure



LS Residuals versus Year

The AUTOREG Procedure

Dependent Variable	Ln_G_Pop

LS Residuals versus Year

The AUTOREG Procedure

Ordinary Least Squares Estimates			
SSE	0.03383693	**DFE**	31
MSE	0.00109	**Root MSE**	0.03304
SBC	-130.8288	**AIC**	-138.74639
MAE	0.02583281	**AICC**	-136.74639
MAPE	55.4615141	**HQC**	-135.98294
Durbin-Watson	0.6047	**Regress R-Square**	0.9580
		Total R-Square	0.9580

Parameter Estimates					
Variable	**DF**	**Estimate**	**Standard Error**	**t Value**	**Approx Pr > |t|**
Intercept	1	-12.3418	0.6749	-18.29	<.0001
Ln_pg	1	-0.0591	0.0325	-1.82	0.0786
Ln_Income	1	1.3734	0.0756	18.16	<.0001
Ln_Pnc	1	-0.1268	0.1270	-1.00	0.3258
Ln_Puc	1	-0.1187	0.0813	-1.46	0.1545

Estimates of Autocorrelations			
Lag	**Covariance**	**Correlation**	-1 9 8 7 6 5 4 3 2 1 0 1 2 3 4 5 6 7 8 9 1
0	0.000940	1.000000	||********************|
1	0.000634	0.674396	||********** |
2	0.000195	0.207345	||**** |
3	-0.00005	-0.048764	| *| |
4	-0.00015	-0.158770	| ***| |
5	-0.00015	-0.158297	| ***| |

Preliminary MSE	0.000387

Estimates of Autoregressive Parameters			
Lag	**Coefficient**	**Standard Error**	**t Value**
1	-1.070760	0.195615	-5.47
2	0.696513	0.282882	2.46
3	-0.350495	0.306522	-1.14
4	0.246682	0.282882	0.87
5	-0.071431	0.195615	-0.37

LS Residuals versus Year

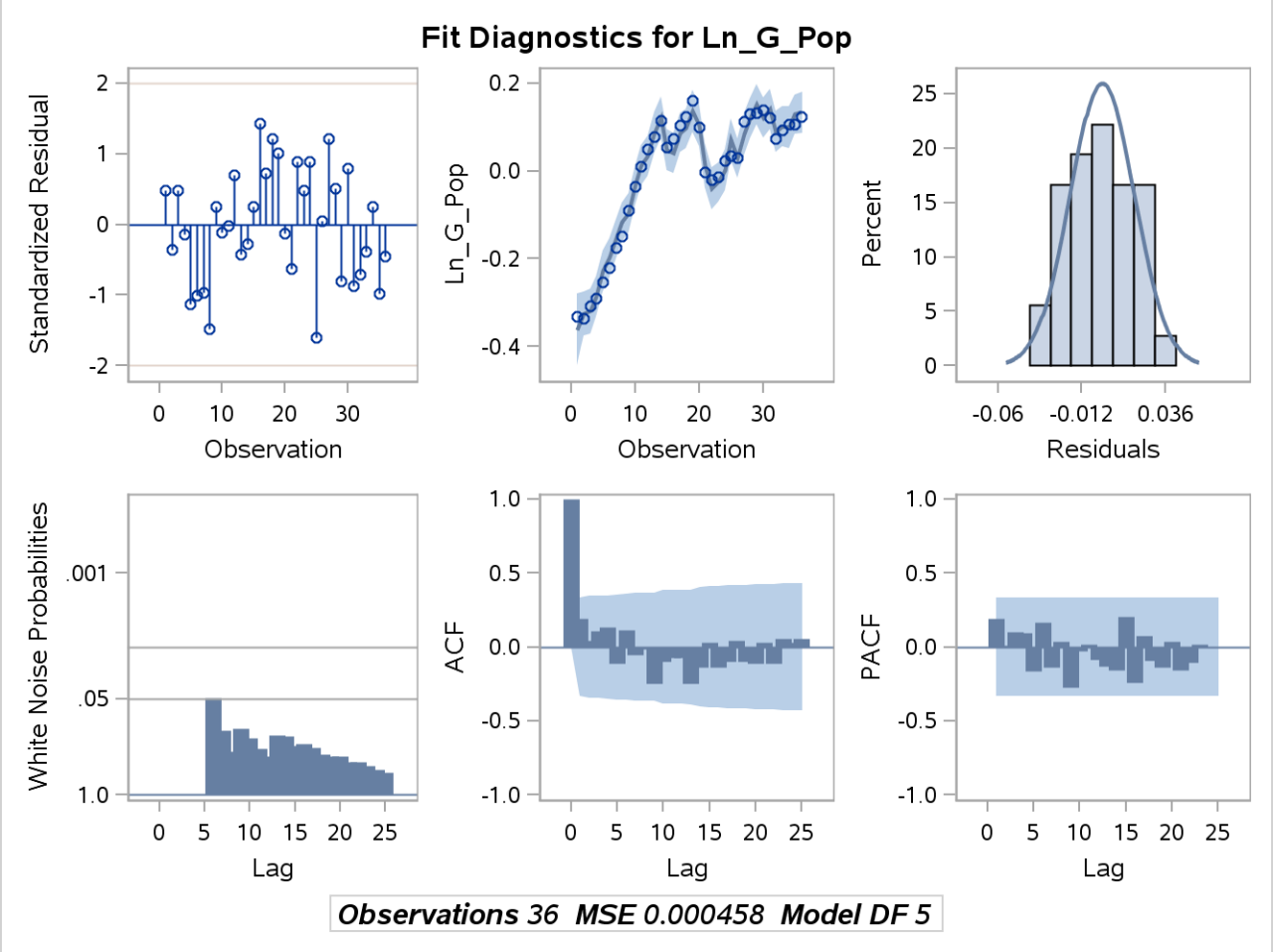
The AUTOREG Procedure

Yule-Walker Estimates			
SSE	0.01190221	**DFE**	26
MSE	0.0004578	**Root MSE**	0.02140
SBC	-149.26548	**AIC**	-165.10067
MAE	0.0155212	**AICC**	-156.30067
MAPE	32.4077485	**HQC**	-159.57376
Durbin-Watson	1.7003	**Regress R-Square**	0.9333
		Total R-Square	0.9852

Parameter Estimates					
Variable	**DF**	**Estimate**	**Standard Error**	**t Value**	**Approx Pr > |t|**
Intercept	1	-11.8274	0.9086	-13.02	<.0001
Ln_pg	1	-0.0828	0.0366	-2.26	0.0323
Ln_Income	1	1.3162	0.1019	12.92	<.0001
Ln_Pnc	1	-0.1806	0.1340	-1.35	0.1893
Ln_Puc	1	-0.0482	0.0849	-0.57	0.5754

LS Residuals versus Year

The AUTOREG Procedure



LS Residuals versus Year

The AUTOREG Procedure

Dependent Variable	Ln_G_Pop

LS Residuals versus Year

The AUTOREG Procedure

Ordinary Least Squares Estimates			
SSE	0.03383693	**DFE**	31
MSE	0.00109	**Root MSE**	0.03304
SBC	-130.8288	**AIC**	-138.74639
MAE	0.02583281	**AICC**	-136.74639
MAPE	55.4615141	**HQC**	-135.98294
Durbin-Watson	0.6047	**Regress R-Square**	0.9580
		Total R-Square	0.9580

Durbin-Watson Statistics			
Order	**DW**	**Pr < DW**	**Pr > DW**
1	0.6047	<.0001	1.0000

Note: Pr<DW is the p-value for testing positive autocorrelation, and Pr>DW is the p-value for testing negative autocorrelation.

Parameter Estimates					
Variable	**DF**	**Estimate**	**Standard Error**	**t Value**	**Approx Pr > |t|**
Intercept	1	-12.3418	0.6749	-18.29	<.0001
Ln_pg	1	-0.0591	0.0325	-1.82	0.0786
Ln_Income	1	1.3734	0.0756	18.16	<.0001
Ln_Pnc	1	-0.1268	0.1270	-1.00	0.3258
Ln_Puc	1	-0.1187	0.0813	-1.46	0.1545

Estimates of Autocorrelations			
Lag	**Covariance**	**Correlation**	-1 9 8 7 6 5 4 3 2 1 0 1 2 3 4 5 6 7 8 9 1
0	0.000940	1.000000	|**********|
1	0.000634	0.674396	|********* |

Preliminary MSE	0.000512

Estimates of Autoregressive Parameters			
Lag	**Coefficient**	**Standard Error**	**t Value**
1	-0.674396	0.134807	-5.00

LS Residuals versus Year

The AUTOREG Procedure

Yule-Walker Estimates			
SSE	0.01445368	**DFE**	30
MSE	0.0004818	**Root MSE**	0.02195
SBC	-157.26039	**AIC**	-166.76151
MAE	0.01741161	**AICC**	-163.86496
MAPE	42.8645106	**HQC**	-163.44536
Durbin-Watson	1.1161	**Regress R-Square**	0.9019
		Total R-Square	0.9821

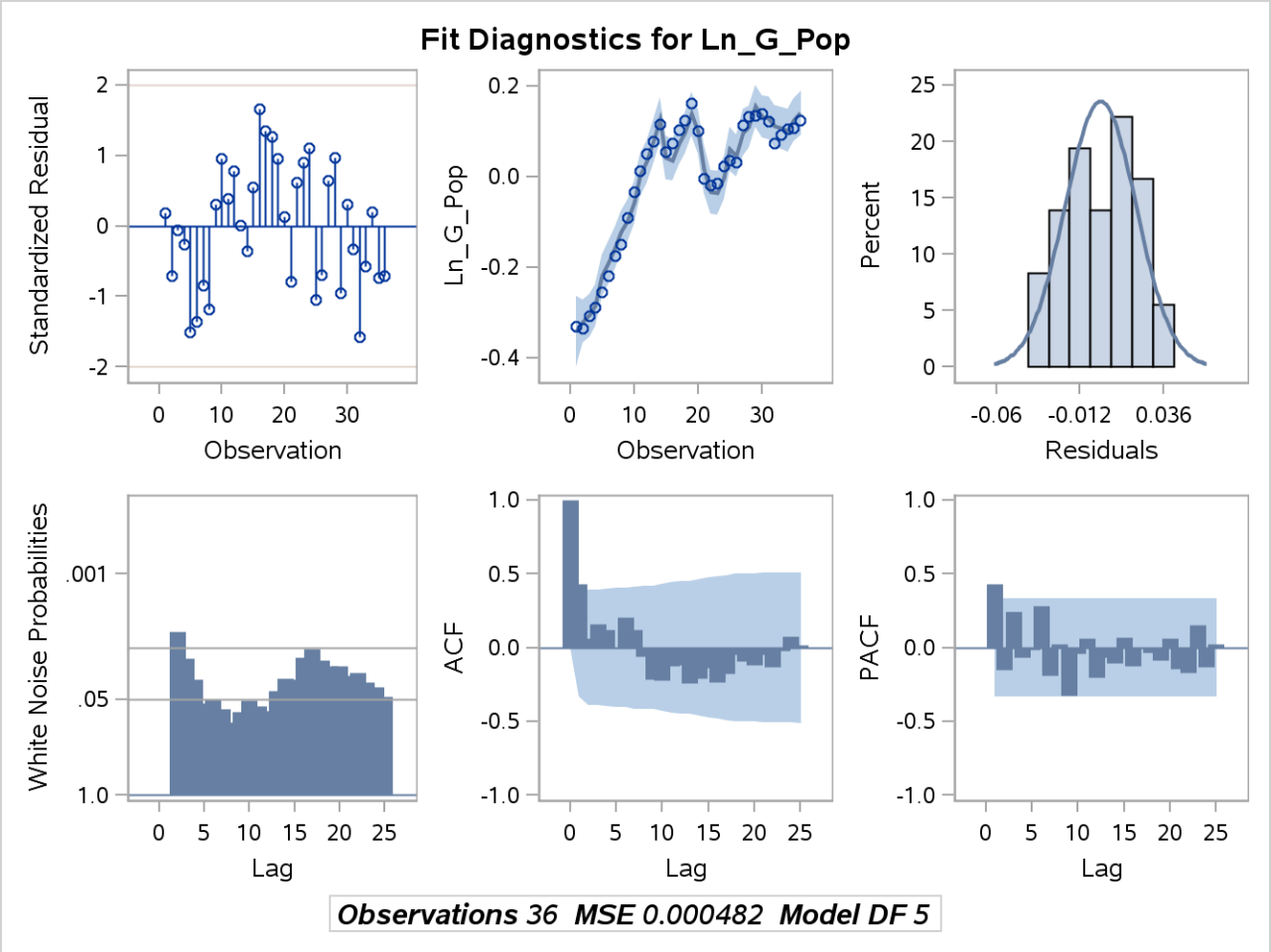
Durbin-Watson Statistics			
Order	**DW**	**Pr < DW**	**Pr > DW**
1	1.1161	0.0006	0.9994

Note: Pr<DW is the p-value for testing positive autocorrelation, and Pr>DW is the p-value for testing negative autocorrelation.

Parameter Estimates					
Variable	**DF**	**Estimate**	**Standard Error**	**t Value**	**Approx Pr > |t|**
Intercept	1	-11.4907	0.9546	-12.04	<.0001
Ln_pg	1	-0.1464	0.0377	-3.88	0.0005
Ln_Income	1	1.2783	0.1072	11.93	<.0001
Ln_Pnc	1	-0.0399	0.1297	-0.31	0.7607
Ln_Puc	1	-0.0669	0.0779	-0.86	0.3970

LS Residuals versus Year

The AUTOREG Procedure



LS Residuals versus Year

The AUTOREG Procedure

Dependent Variable	Ln_G_Pop

LS Residuals versus Year

The AUTOREG Procedure

Ordinary Least Squares Estimates			
SSE	0.03383693	**DFE**	31
MSE	0.00109	**Root MSE**	0.03304
SBC	-130.8288	**AIC**	-138.74639
MAE	0.02583281	**AICC**	-136.74639
MAPE	55.4615141	**HQC**	-135.98294
		Regress R-Square	0.9580
		Total R-Square	0.9580

Durbin-Watson Statistics			
Order	**DW**	**Pr < DW**	**Pr > DW**
1	0.6047	<.0001	1.0000
2	1.5218	0.0380	0.9620

Note: Pr<DW is the p-value for testing positive autocorrelation, and Pr>DW is the p-value for testing negative autocorrelation.

Parameter Estimates					
Variable	**DF**	**Estimate**	**Standard Error**	**t Value**	**Approx Pr > |t|**
Intercept	1	-12.3418	0.6749	-18.29	<.0001
Ln_pg	1	-0.0591	0.0325	-1.82	0.0786
Ln_Income	1	1.3734	0.0756	18.16	<.0001
Ln_Pnc	1	-0.1268	0.1270	-1.00	0.3258
Ln_Puc	1	-0.1187	0.0813	-1.46	0.1545

Estimates of Autocorrelations			
Lag	**Covariance**	**Correlation**	-1 9 8 7 6 5 4 3 2 1 0 1 2 3 4 5 6 7 8 9 1
0	0.000940	1.000000	|**********|
1	0.000634	0.674396	|********** |
2	0.000195	0.207345	|**** |

Preliminary MSE	0.000407

Estimates of Autoregressive Parameters			
Lag	**Coefficient**	**Standard Error**	**t Value**
1	-0.980509	0.165464	-5.93
2	0.453907	0.165464	2.74

LS Residuals versus Year

The AUTOREG Procedure

Yule-Walker Estimates			
SSE	0.01320984	**DFE**	29
MSE	0.0004555	**Root MSE**	0.02134
SBC	-156.45499	**AIC**	-167.53962
MAE	0.01630594	**AICC**	-163.53962
MAPE	39.5411131	**HQC**	-163.67078
		Regress R-Square	0.9312
		Total R-Square	0.9836

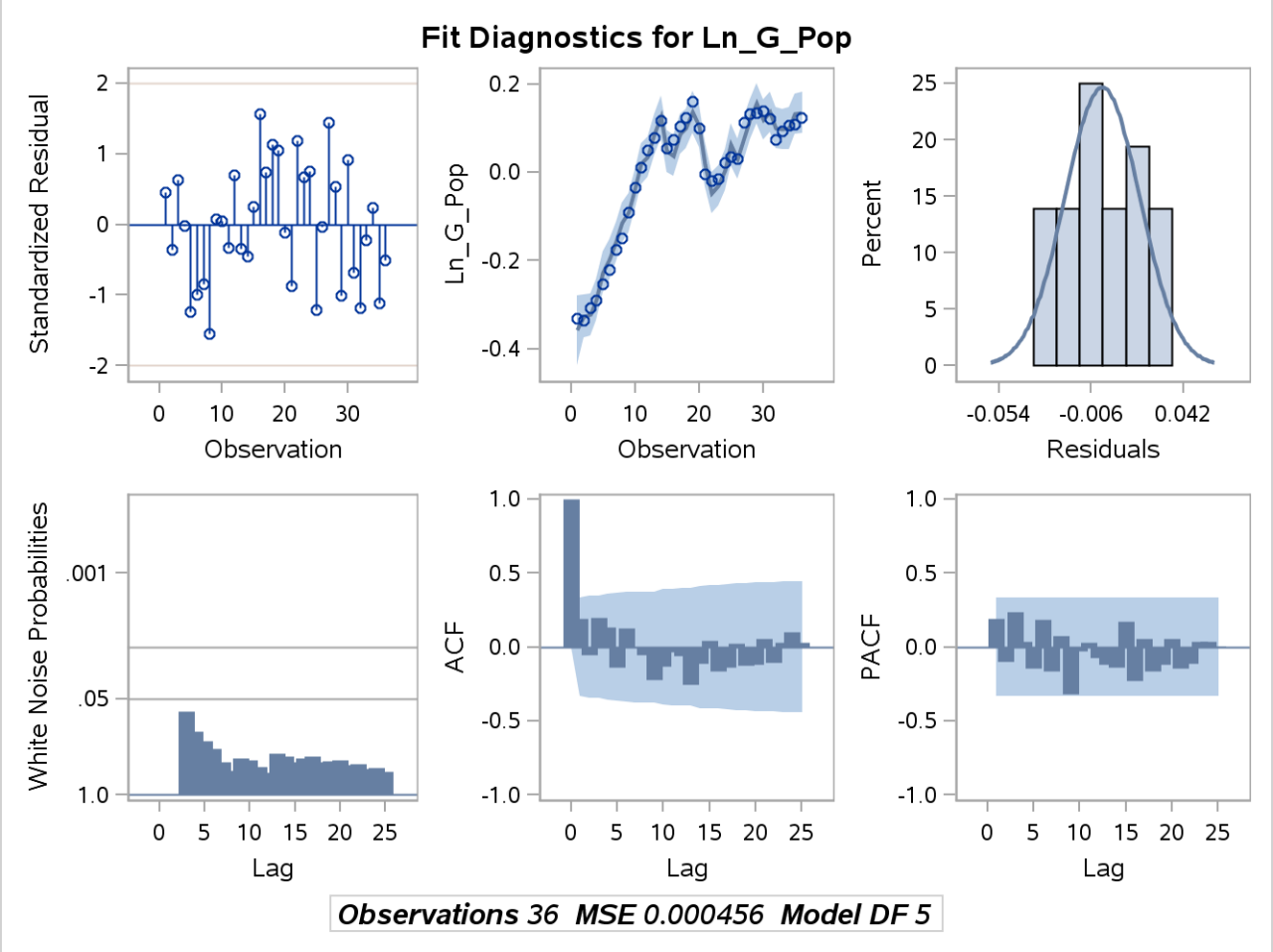
Durbin-Watson Statistics			
Order	**DW**	**Pr < DW**	**Pr > DW**
1	1.6395	0.0881	0.9119
2	1.9592	0.3675	0.6325

Note: Pr<DW is the p-value for testing positive autocorrelation, and Pr>DW is the p-value for testing negative autocorrelation.

Parameter Estimates					
Variable	**DF**	**Estimate**	**Standard Error**	**t Value**	**Approx Pr > |t|**
Intercept	1	-12.1071	0.8999	-13.45	<.0001
Ln_pg	1	-0.0851	0.0373	-2.28	0.0299
Ln_Income	1	1.3473	0.1009	13.36	<.0001
Ln_Pnc	1	-0.1073	0.1381	-0.78	0.4433
Ln_Puc	1	-0.1002	0.0887	-1.13	0.2677

LS Residuals versus Year

The AUTOREG Procedure



LS Residuals versus Year

The AUTOREG Procedure

Dependent Variable	Ln_G_Pop

LS Residuals versus Year

The AUTOREG Procedure

Ordinary Least Squares Estimates			
SSE	0.03383693	**DFE**	31
MSE	0.00109	**Root MSE**	0.03304
SBC	-130.8288	**AIC**	-138.74639
MAE	0.02583281	**AICC**	-136.74639
MAPE	55.4615141	**HQC**	-135.98294
Durbin-Watson	0.6047	**Regress R-Square**	0.9580
		Total R-Square	0.9580

Durbin-Watson Statistics			
Order	**DW**	**Pr < DW**	**Pr > DW**
1	0.6047	<.0001	1.0000

Note: Pr<DW is the p-value for testing positive autocorrelation, and Pr>DW is the p-value for testing negative autocorrelation.

Parameter Estimates					
Variable	**DF**	**Estimate**	**Standard Error**	**t Value**	**Approx Pr > |t|**
Intercept	1	-12.3418	0.6749	-18.29	<.0001
Ln_pg	1	-0.0591	0.0325	-1.82	0.0786
Ln_Income	1	1.3734	0.0756	18.16	<.0001
Ln_Pnc	1	-0.1268	0.1270	-1.00	0.3258
Ln_Puc	1	-0.1187	0.0813	-1.46	0.1545

Estimates of Autocorrelations			
Lag	**Covariance**	**Correlation**	-1 9 8 7 6 5 4 3 2 1 0 1 2 3 4 5 6 7 8 9 1
0	0.000940	1.000000	|**********|
1	0.000634	0.674396	|********* |

Preliminary MSE	0.000512

Estimates of Autoregressive Parameters			
Lag	**Coefficient**	**Standard Error**	**t Value**
1	-0.674396	0.134807	-5.00

Algorithm converged.

LS Residuals versus Year

The AUTOREG Procedure

Maximum Likelihood Estimates			
SSE	0.01114098	**DFE**	30
MSE	0.0003714	**Root MSE**	0.01927
SBC	-165.23445	**AIC**	-174.73556
MAE	0.01399752	**AICC**	-171.83901
MAPE	40.4938836	**HQC**	-171.41942
Log Likelihood	93.3677825	**Regress R-Square**	0.8147
Durbin-Watson	1.4476	**Total R-Square**	0.9862
		Observations	36

Durbin-Watson Statistics			
Order	**DW**	**Pr < DW**	**Pr > DW**
1	1.4476	0.0192	0.9808

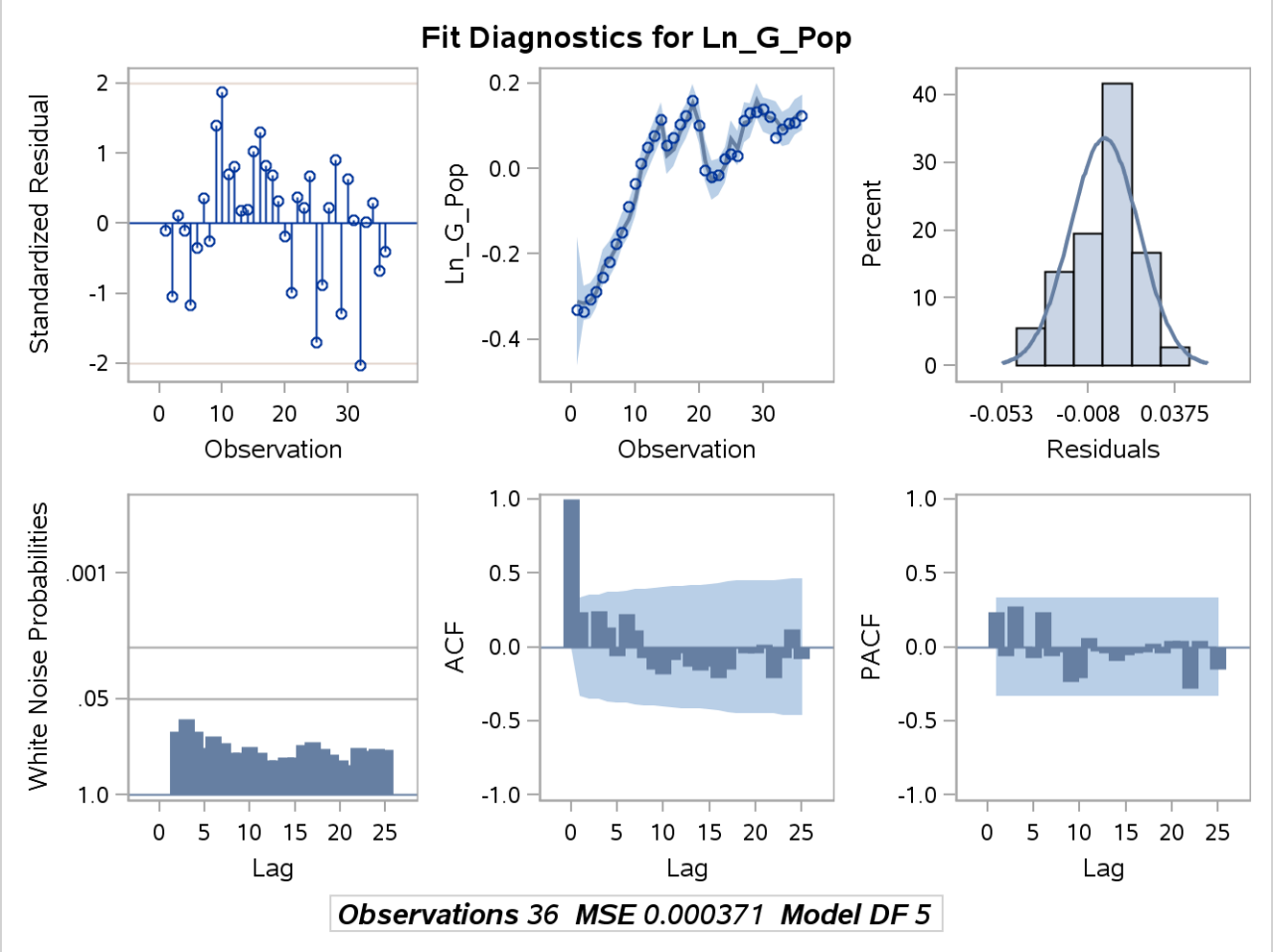
Note: Pr<DW is the p-value for testing positive autocorrelation, and Pr>DW is the p-value for testing negative autocorrelation.

Parameter Estimates					
Variable	**DF**	**Estimate**	**Standard Error**	**t Value**	**Approx Pr > |t|**
Intercept	1	-9.7543	1.1530	-8.46	<.0001
Ln_pg	1	-0.2081	0.0368	-5.66	<.0001
Ln_Income	1	1.0817	0.1295	8.35	<.0001
Ln_Pnc	1	0.0886	0.1333	0.66	0.5114
Ln_Puc	1	-0.0349	0.0669	-0.52	0.6054
AR1	1	-0.9302	0.0849	-10.95	<.0001

Autoregressive parameters assumed given					
Variable	**DF**	**Estimate**	**Standard Error**	**t Value**	**Approx Pr > |t|**
Intercept	1	-9.7543	1.1523	-8.46	<.0001
Ln_pg	1	-0.2081	0.0355	-5.87	<.0001
Ln_Income	1	1.0817	0.1294	8.36	<.0001
Ln_Pnc	1	0.0886	0.1268	0.70	0.4903
Ln_Puc	1	-0.0349	0.0669	-0.52	0.6053

LS Residuals versus Year

The AUTOREG Procedure



LS Residuals versus Year

The AUTOREG Procedure

Dependent Variable	Ln_G_Pop

LS Residuals versus Year

The AUTOREG Procedure

Ordinary Least Squares Estimates			
SSE	0.03383693	**DFE**	31
MSE	0.00109	**Root MSE**	0.03304
SBC	-130.8288	**AIC**	-138.74639
MAE	0.02583281	**AICC**	-136.74639
MAPE	55.4615141	**HQC**	-135.98294
		Regress R-Square	0.9580
		Total R-Square	0.9580

Durbin-Watson Statistics			
Order	**DW**	**Pr < DW**	**Pr > DW**
1	0.6047	<.0001	1.0000
2	1.5218	0.0380	0.9620

Note: Pr<DW is the p-value for testing positive autocorrelation, and Pr>DW is the p-value for testing negative autocorrelation.

Parameter Estimates					
Variable	**DF**	**Estimate**	**Standard Error**	**t Value**	**Approx Pr > |t|**
Intercept	1	-12.3418	0.6749	-18.29	<.0001
Ln_pg	1	-0.0591	0.0325	-1.82	0.0786
Ln_Income	1	1.3734	0.0756	18.16	<.0001
Ln_Pnc	1	-0.1268	0.1270	-1.00	0.3258
Ln_Puc	1	-0.1187	0.0813	-1.46	0.1545

Estimates of Autocorrelations			
Lag	**Covariance**	**Correlation**	-1 9 8 7 6 5 4 3 2 1 0 1 2 3 4 5 6 7 8 9 1
0	0.000940	1.000000	|**********|
1	0.000634	0.674396	|********** |
2	0.000195	0.207345	|**** |

Preliminary MSE	0.000407

Estimates of Autoregressive Parameters			
Lag	**Coefficient**	**Standard Error**	**t Value**
1	-0.980509	0.165464	-5.93
2	0.453907	0.165464	2.74

Algorithm converged.

LS Residuals versus Year

The AUTOREG Procedure

Maximum Likelihood Estimates			
SSE	0.01046072	**DFE**	29
MSE	0.0003607	**Root MSE**	0.01899
SBC	-163.75377	**AIC**	-174.83841
MAE	0.01384845	**AICC**	-170.83841
MAPE	35.3182689	**HQC**	-170.96957
Log Likelihood	94.4192028	**Regress R-Square**	0.7964
		Total R-Square	0.9870
		Observations	36

Durbin-Watson Statistics			
Order	**DW**	**Pr < DW**	**Pr > DW**
1	1.7946	0.1982	0.8018
2	2.1241	0.6270	0.3730

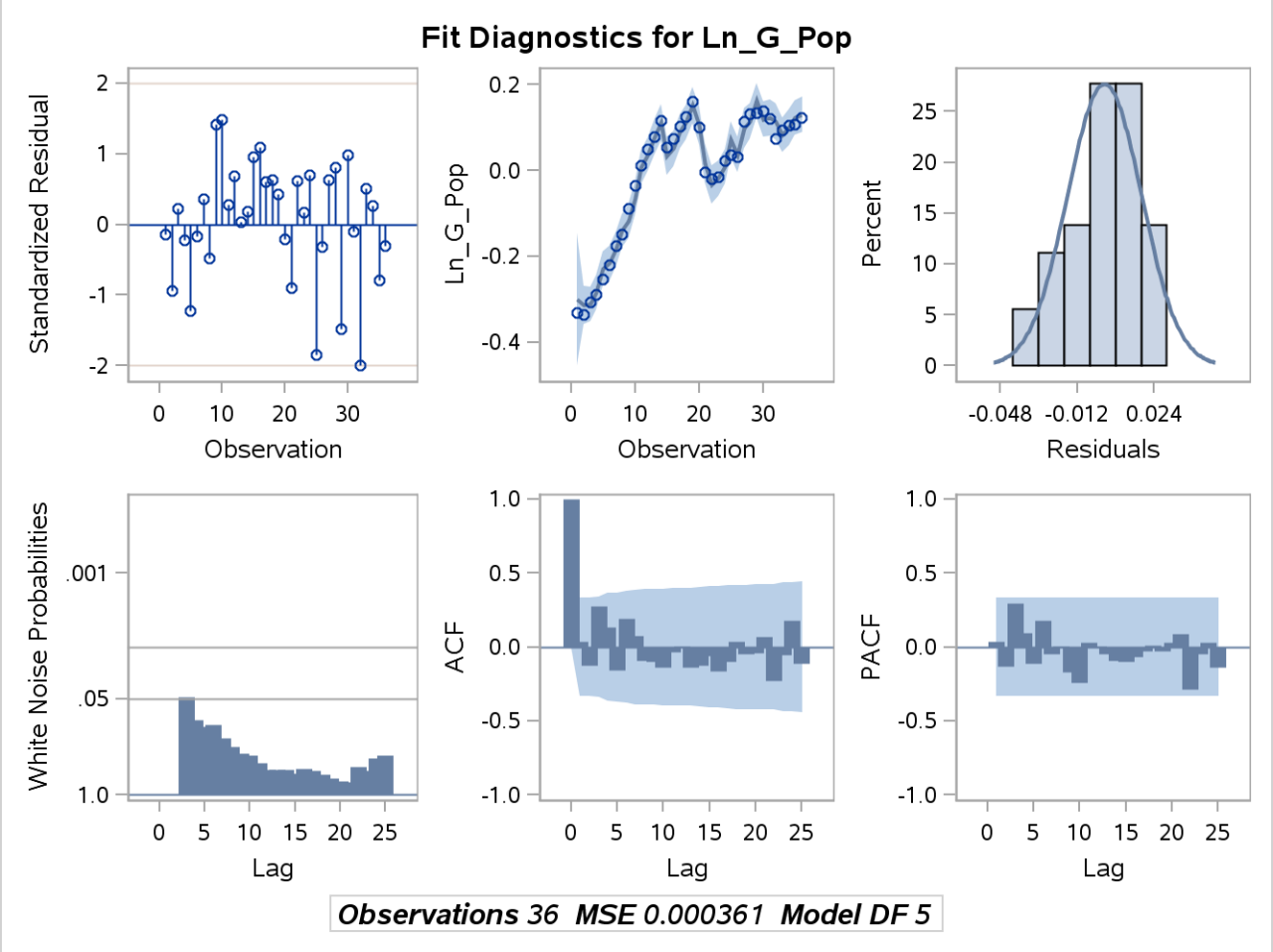
Note: Pr<DW is the p-value for testing positive autocorrelation, and Pr>DW is the p-value for testing negative autocorrelation.

Parameter Estimates					
Variable	**DF**	**Estimate**	**Standard Error**	**t Value**	**Approx Pr > |t|**
Intercept	1	-9.4684	1.3184	-7.18	<.0001
Ln_pg	1	-0.2000	0.0389	-5.15	<.0001
Ln_Income	1	1.0507	0.1481	7.09	<.0001
Ln_Pnc	1	0.0528	0.1360	0.39	0.7004
Ln_Puc	1	-0.0144	0.0739	-0.20	0.8467
AR1	1	-1.1680	0.1844	-6.33	<.0001
AR2	1	0.2525	0.1943	1.30	0.2041

Autoregressive parameters assumed given					
Variable	**DF**	**Estimate**	**Standard Error**	**t Value**	**Approx Pr > |t|**
Intercept	1	-9.4684	1.2905	-7.34	<.0001
Ln_pg	1	-0.2000	0.0369	-5.42	<.0001
Ln_Income	1	1.0507	0.1448	7.25	<.0001
Ln_Pnc	1	0.0528	0.1320	0.40	0.6919
Ln_Puc	1	-0.0144	0.0724	-0.20	0.8436

LS Residuals versus Year

The AUTOREG Procedure



LS Residuals versus Year

The AUTOREG Procedure

Dependent Variable	Ln_G_Pop

LS Residuals versus Year

The AUTOREG Procedure

Ordinary Least Squares Estimates			
SSE	0.03383693	**DFE**	31
MSE	0.00109	**Root MSE**	0.03304
SBC	-130.8288	**AIC**	-138.74639
MAE	0.02583281	**AICC**	-136.74639
MAPE	55.4615141	**HQC**	-135.98294
Durbin-Watson	0.6047	**Regress R-Square**	0.9580
		Total R-Square	0.9580

Durbin-Watson Statistics			
Order	**DW**	**Pr < DW**	**Pr > DW**
1	0.6047	<.0001	1.0000

Note: Pr<DW is the p-value for testing positive autocorrelation, and Pr>DW is the p-value for testing negative autocorrelation.

Parameter Estimates					
Variable	**DF**	**Estimate**	**Standard Error**	**t Value**	**Approx Pr > |t|**
Intercept	1	-12.3418	0.6749	-18.29	<.0001
Ln_pg	1	-0.0591	0.0325	-1.82	0.0786
Ln_Income	1	1.3734	0.0756	18.16	<.0001
Ln_Pnc	1	-0.1268	0.1270	-1.00	0.3258
Ln_Puc	1	-0.1187	0.0813	-1.46	0.1545

Estimates of Autocorrelations			
Lag	**Covariance**	**Correlation**	-1 9 8 7 6 5 4 3 2 1 0 1 2 3 4 5 6 7 8 9 1
0	0.000940	1.000000	|**********|
1	0.000634	0.674396	|********** |

Preliminary MSE	0.000512

Estimates of Autoregressive Parameters			
Lag	**Coefficient**	**Standard Error**	**t Value**
1	-0.674396	0.134807	-5.00

Algorithm converged.

LS Residuals versus Year

The AUTOREG Procedure

Yule-Walker Estimates			
SSE	0.01109861	**DFE**	30
MSE	0.0003700	**Root MSE**	0.01923
SBC	-165.18254	**AIC**	-174.68366
MAE	0.01383977	**AICC**	-171.78711
MAPE	40.701424	**HQC**	-171.36752
Durbin-Watson	1.4670	**Regress R-Square**	0.8093
		Total R-Square	0.9862

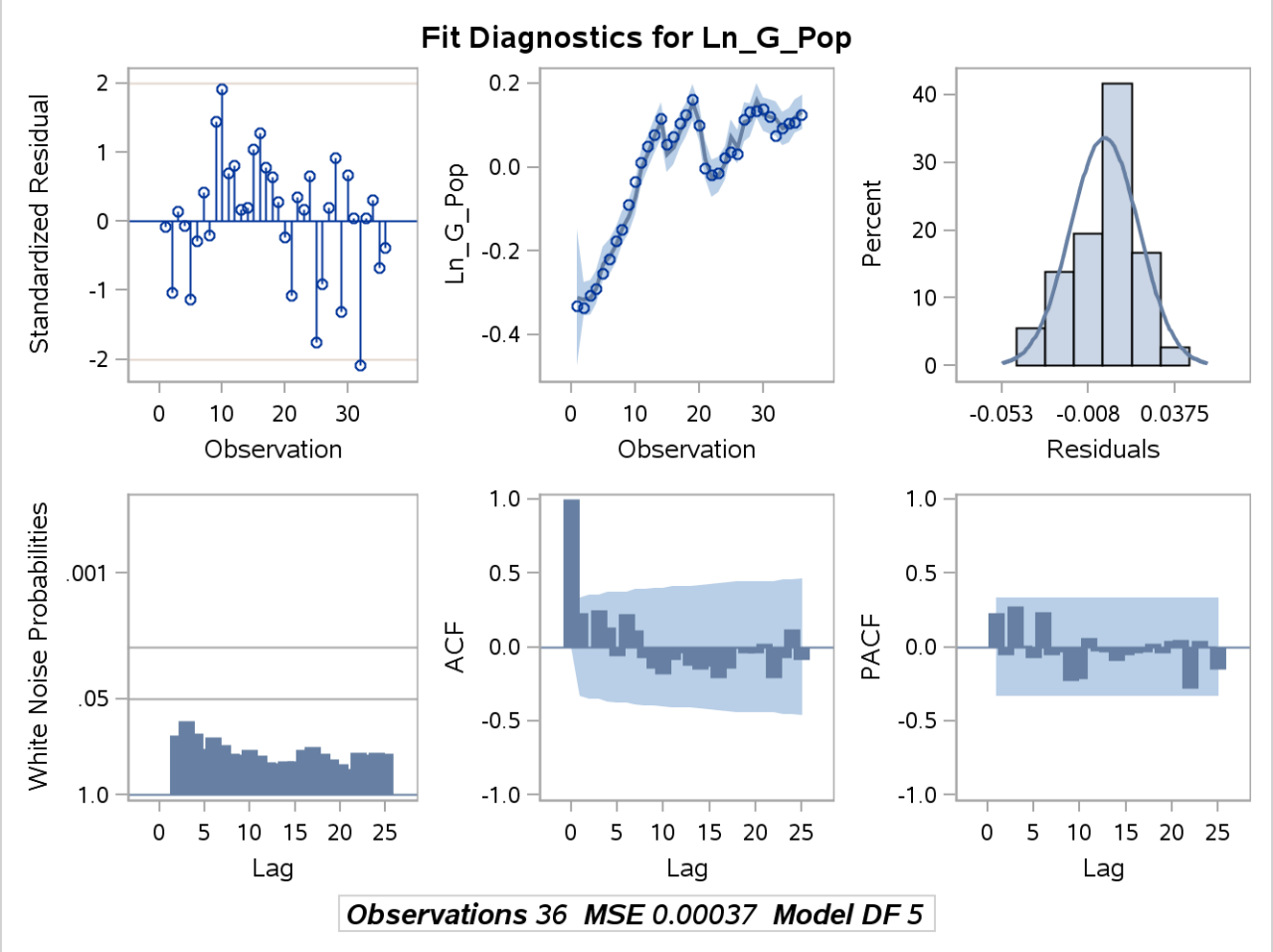
Durbin-Watson Statistics			
Order	**DW**	**Pr < DW**	**Pr > DW**
1	1.4670	0.0226	0.9774

Note: Pr<DW is the p-value for testing positive autocorrelation, and Pr>DW is the p-value for testing negative autocorrelation.

Parameter Estimates					
Variable	**DF**	**Estimate**	**Standard Error**	**t Value**	**Approx Pr > |t|**
Intercept	1	-9.6703	1.1670	-8.29	<.0001
Ln_pg	1	-0.2101	0.0354	-5.94	<.0001
Ln_Income	1	1.0720	0.1309	8.19	<.0001
Ln_Pnc	1	0.0938	0.1273	0.74	0.4670
Ln_Puc	1	-0.0341	0.0665	-0.51	0.6113

LS Residuals versus Year

The AUTOREG Procedure



LS Residuals versus Year

The AUTOREG Procedure

Dependent Variable	Ln_G_Pop

LS Residuals versus Year

The AUTOREG Procedure

Ordinary Least Squares Estimates			
SSE	0.03383693	**DFE**	31
MSE	0.00109	**Root MSE**	0.03304
SBC	-130.8288	**AIC**	-138.74639
MAE	0.02583281	**AICC**	-136.74639
MAPE	55.4615141	**HQC**	-135.98294
		Regress R-Square	0.9580
		Total R-Square	0.9580

Durbin-Watson Statistics			
Order	**DW**	**Pr < DW**	**Pr > DW**
1	0.6047	<.0001	1.0000
2	1.5218	0.0380	0.9620

Note: Pr<DW is the p-value for testing positive autocorrelation, and Pr>DW is the p-value for testing negative autocorrelation.

Parameter Estimates					
Variable	**DF**	**Estimate**	**Standard Error**	**t Value**	**Approx Pr > |t|**
Intercept	1	-12.3418	0.6749	-18.29	<.0001
Ln_pg	1	-0.0591	0.0325	-1.82	0.0786
Ln_Income	1	1.3734	0.0756	18.16	<.0001
Ln_Pnc	1	-0.1268	0.1270	-1.00	0.3258
Ln_Puc	1	-0.1187	0.0813	-1.46	0.1545

Estimates of Autocorrelations			
Lag	**Covariance**	**Correlation**	-1 9 8 7 6 5 4 3 2 1 0 1 2 3 4 5 6 7 8 9 1
0	0.000940	1.000000	|**********|
1	0.000634	0.674396	|*********** |
2	0.000195	0.207345	|**** |

Preliminary MSE	0.000407

Estimates of Autoregressive Parameters			
Lag	**Coefficient**	**Standard Error**	**t Value**
1	-0.980509	0.165464	-5.93
2	0.453907	0.165464	2.74

Algorithm converged.

LS Residuals versus Year

The AUTOREG Procedure

Yule-Walker Estimates			
SSE	0.01047934	**DFE**	29
MSE	0.0003614	**Root MSE**	0.01901
SBC	-163.74728	**AIC**	-174.83192
MAE	0.01389843	**AICC**	-170.83192
MAPE	35.420998	**HQC**	-170.96308
		Regress R-Square	0.7992
		Total R-Square	0.9870

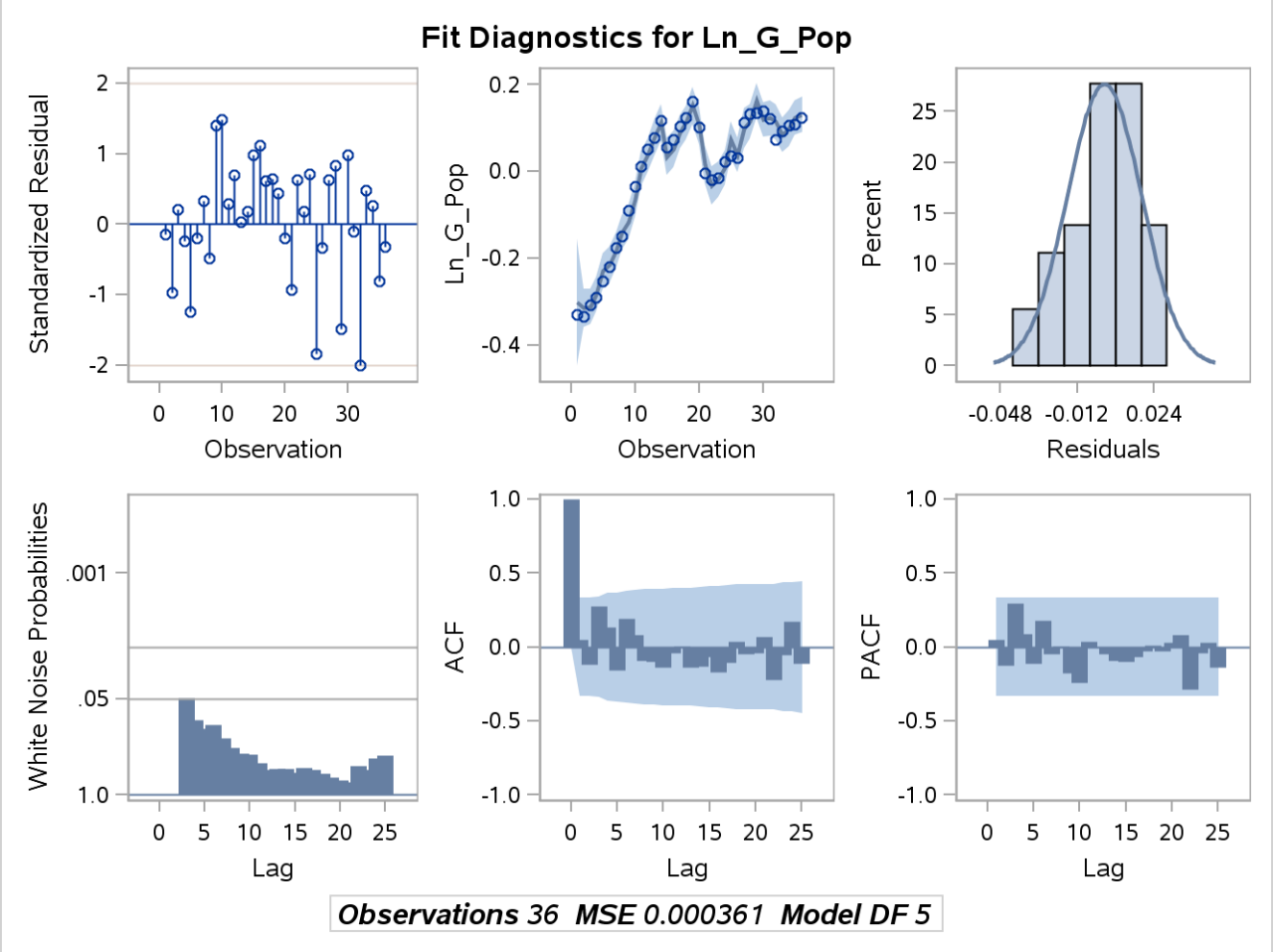
Durbin-Watson Statistics			
Order	**DW**	**Pr < DW**	**Pr > DW**
1	1.7806	0.1852	0.8148
2	2.1161	0.6169	0.3831

Note: Pr<DW is the p-value for testing positive autocorrelation, and Pr>DW is the p-value for testing negative autocorrelation.

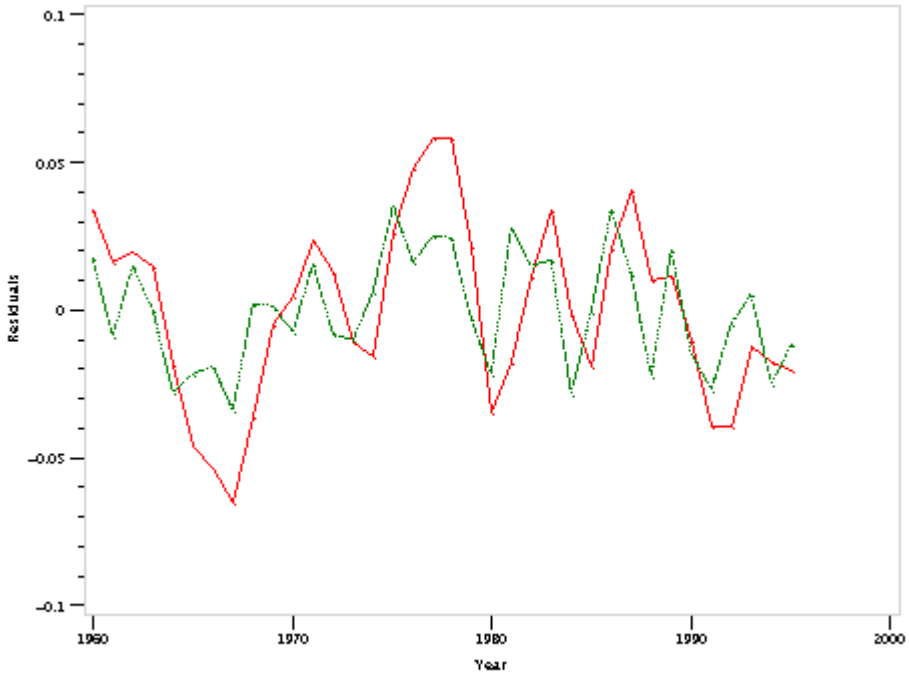
Parameter Estimates					
Variable	**DF**	**Estimate**	**Standard Error**	**t Value**	**Approx Pr > |t|**
Intercept	1	-9.5153	1.2816	-7.42	<.0001
Ln_pg	1	-0.1993	0.0370	-5.39	<.0001
Ln_Income	1	1.0559	0.1439	7.34	<.0001
Ln_Pnc	1	0.0525	0.1318	0.40	0.6935
Ln_Puc	1	-0.0156	0.0725	-0.22	0.8310

LS Residuals versus Year

The AUTOREG Procedure



LS Residuals versus Year



Comparing the residuals from the AR(1)--AR(5) models