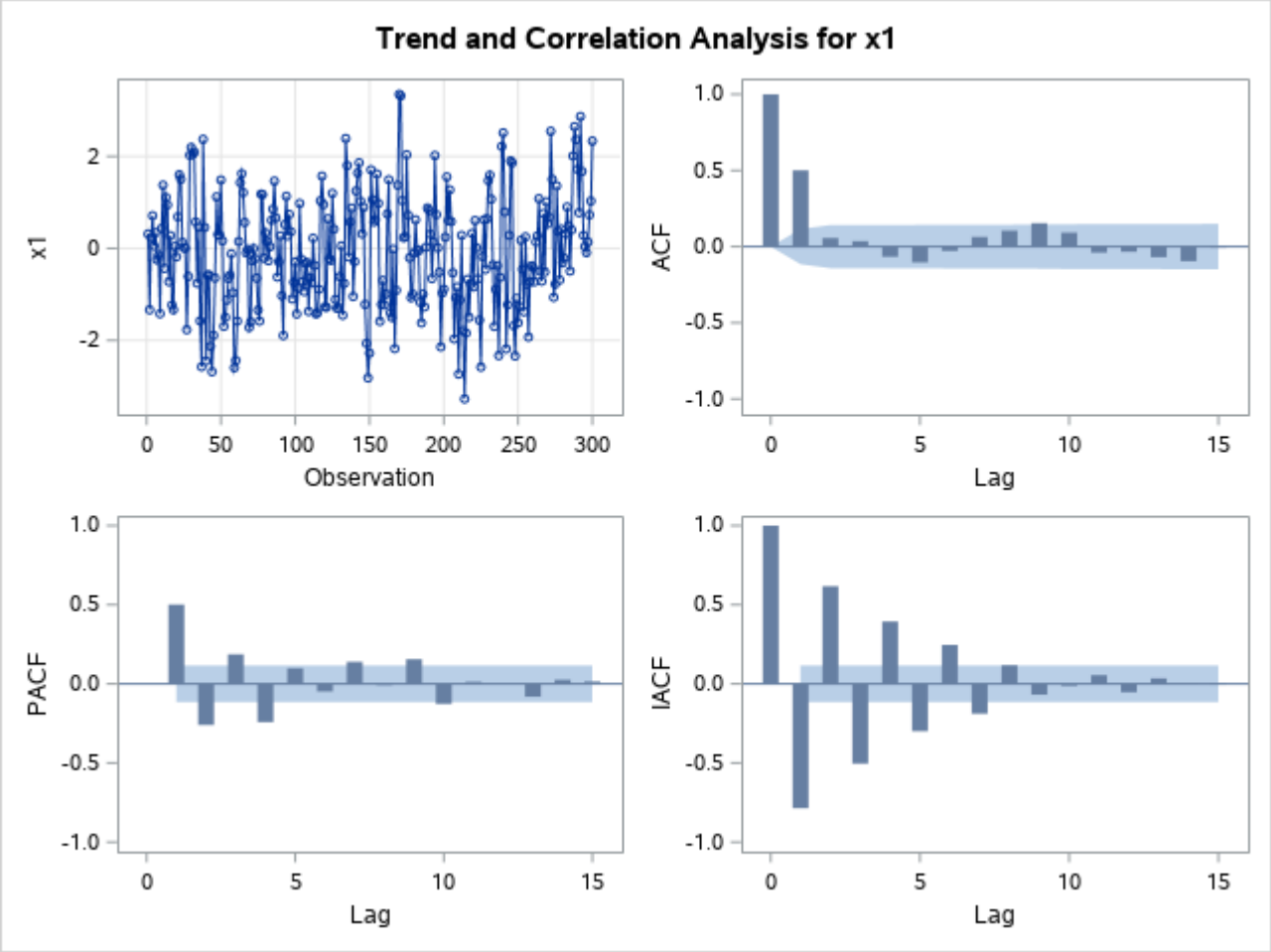
The ARIMA Procedure

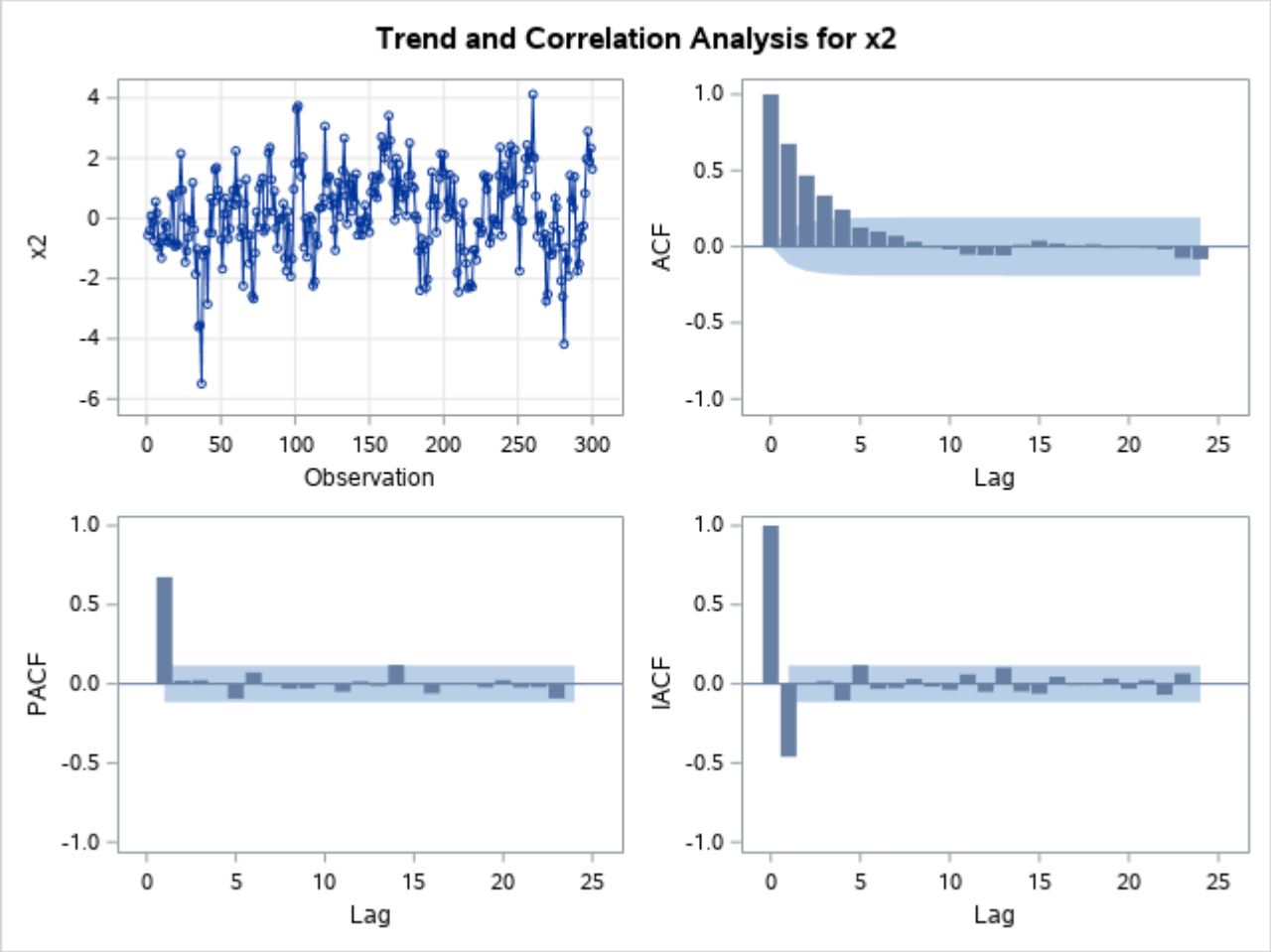
Name of Variable = x1	
Mean of Working Series	-0.0785
Standard Deviation	1.236518
Number of Observations	300

Autocorrelation Check for White Noise									
To Lag	Chi-Square	DF	Pr > ChiSq	Autocorrelations					
6	82.35	6	<.0001	0.501	0.056	0.036	-0.066	-0.104	-0.028
12	97.87	12	<.0001	0.063	0.105	0.154	0.092	-0.039	-0.034



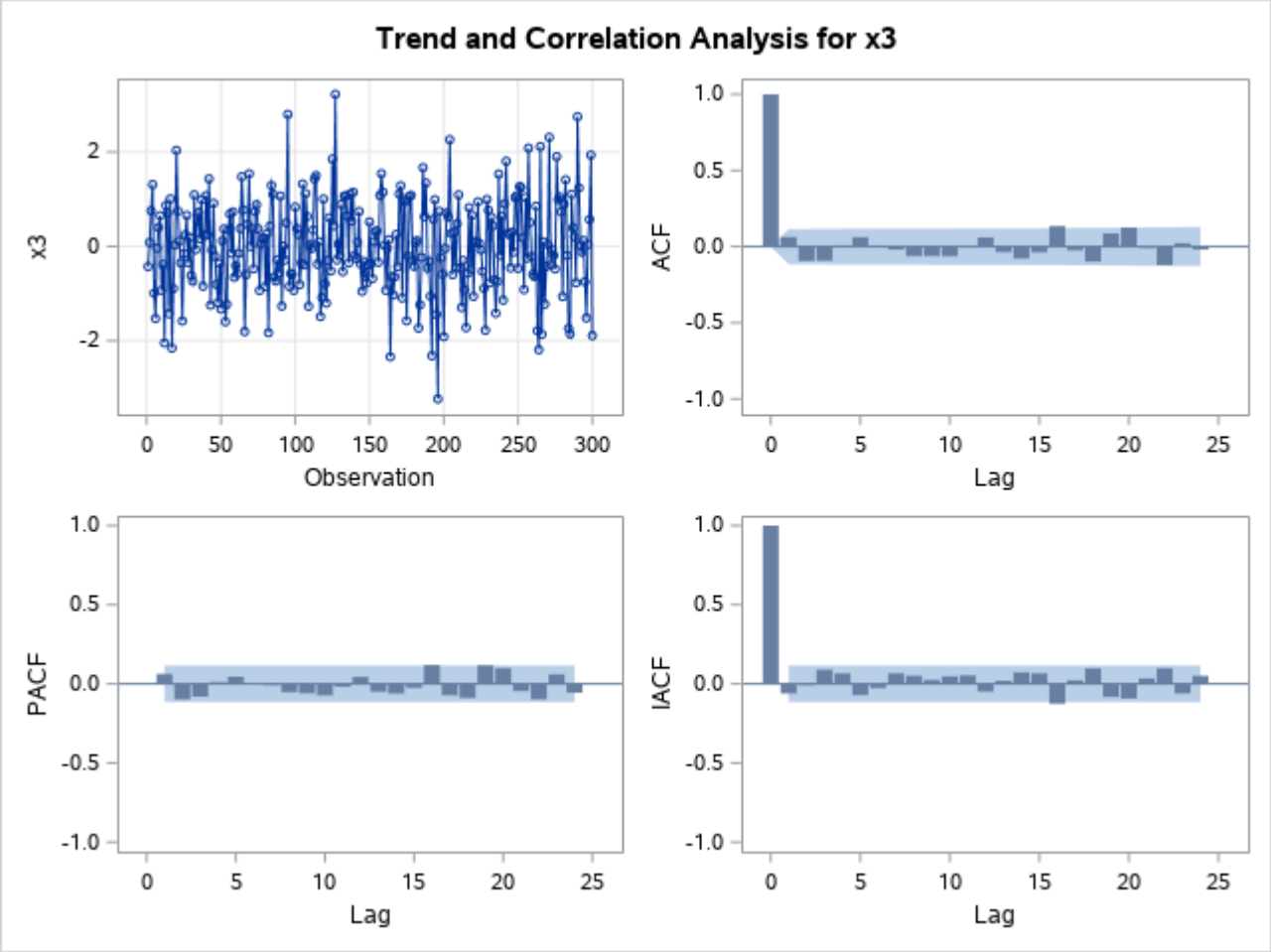
Name of Variable = x2	
Mean of Working Series	0.164323
Standard Deviation	1.410844
Number of Observations	300

Autocorrelation Check for White Noise									
To Lag	Chi-Square	DF	Pr > ChiSq	Autocorrelations					
6	264.66	6	<.0001	0.675	0.467	0.335	0.243	0.125	0.098
12	268.46	12	<.0001	0.070	0.032	-0.007	-0.017	-0.052	-0.056
18	270.26	18	<.0001	-0.058	0.013	0.039	0.020	0.009	0.014
24	274.53	24	<.0001	-0.008	-0.006	-0.008	-0.018	-0.076	-0.082



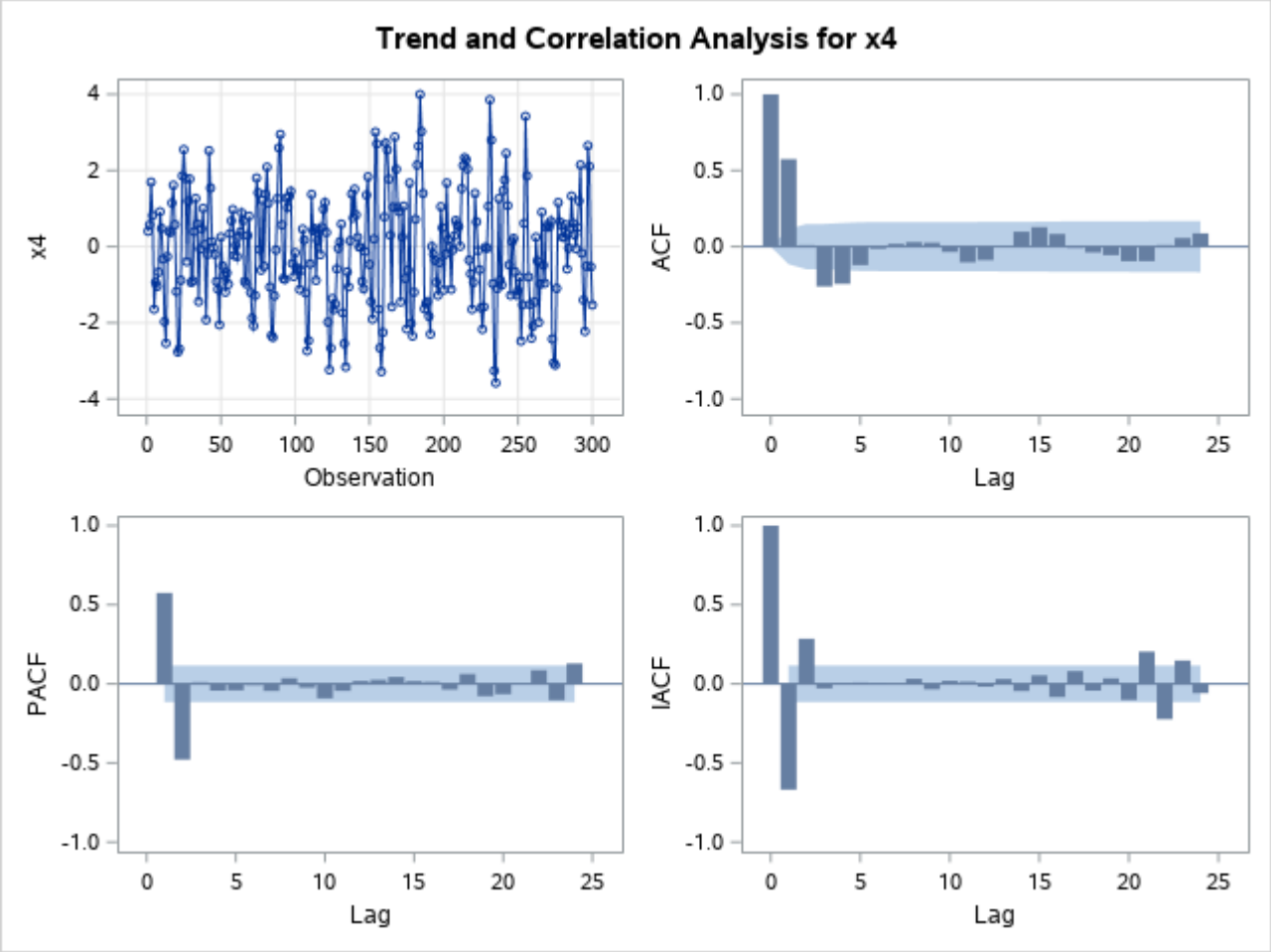
Name of Variable = x3	
Mean of Working Series	0.013772
Standard Deviation	0.996564
Number of Observations	300

Autocorrelation Check for White Noise									
To Lag	Chi-Square	DF	Pr > ChiSq	Autocorrelations					
6	7.72	6	0.2596	0.063	-0.094	-0.092	0.009	0.062	0.008
12	12.63	12	0.3961	-0.019	-0.062	-0.062	-0.063	-0.006	0.060
18	24.51	18	0.1390	-0.036	-0.077	-0.037	0.135	-0.024	-0.099
24	37.12	24	0.0425	0.087	0.126	-0.009	-0.121	0.022	-0.019



Name of Variable = x4	
Mean of Working Series	-0.07261
Standard Deviation	1.455039
Number of Observations	300

Autocorrelation Check for White Noise									
To Lag	Chi-Square	DF	Pr > ChiSq	Autocorrelations					
6	143.87	6	<.0001	0.575	0.010	-0.262	-0.245	-0.121	-0.014
12	150.65	12	<.0001	0.018	0.030	0.026	-0.035	-0.103	-0.089
18	161.59	18	<.0001	0.001	0.098	0.128	0.083	-0.008	-0.038
24	172.10	24	<.0001	-0.056	-0.096	-0.095	0.010	0.057	0.087


Trend and Correlation Analysis for x4
x4
Observation
ACF
Lag
PACF
Lag
IACF
Lag