PSA-NSA mixtures: SAR-SMA

The UNIVARIATE Procedure
Variable: y

Moments			
N	533	Sum Weights	533
Mean	0	Sum Observations	0
Std Deviation	1.70090012	Variance	2.89306123
Skewness	0.39794595	Kurtosis	0.29758284
Uncorrected SS	1539.10858	Corrected SS	1539.10858
Coeff Variation	.	Std Error Mean	0.07367416

Basic Statistical Measures			
Location		Variability	
Mean	0.00000	Std Deviation	1.70090
Median	-0.04666	Variance	2.89306
Mode	.	Range	10.11363
		Interquartile Range	2.14046

Tests for Location: Mu0=0				
Test	Statistic		p Value	
Student's t	t	0	Pr > |t|	1.0000
Sign	M	-5.5	Pr >= |M|	0.6649
Signed Rank	S	-3103.5	Pr >= |S|	0.3835

Tests for Normality				
Test	Statistic		p Value	
Shapiro-Wilk	W	0.98802	Pr < W	0.0002
Kolmogorov-Smirnov	D	0.040682	Pr > D	0.0311
Cramer-von Mises	W-Sq	0.193277	Pr > W-Sq	0.0066
Anderson-Darling	A-Sq	1.531754	Pr > A-Sq	<0.0050

Quantiles (Definition 5)	
Level	Quantile
100% Max	5.5307520
99%	4.4615567
95%	3.2267940

90%	2.1396735
75% Q3	1.0014844
50% Median	-0.0466571
25% Q1	-1.1389709
10%	-2.0303478
5%	-2.5536796
1%	-3.5573525
0% Min	-4.5828739

Extreme Observations			
Lowest		**Highest**	
Value	**Obs**	**Value**	**Obs**
-4.58287	417	4.71632	117
-4.09607	448	4.87114	235
-4.06519	443	5.01439	229
-4.01396	183	5.10869	406
-3.90734	349	5.53075	105

PSA-NSA mixtures: SAR-SMA

The SPATIALREG Procedure

Model: MODEL 1
Dependent Variable: y

Model Fit Summary	
Dependent Variable	y
Number of Observations	533
Data Set	WORK.STEP1
Spatial Weights	WORK.SWM
Model	SAR
Log Likelihood	-881.33654
Maximum Absolute Gradient	4.17402E-6
Number of Iterations	25
Optimization Method	Newton-Raphson
AIC	1769
SBC	1782

Algorithm converged.

Parameter Estimates					
Parameter	DF	Estimate	Standard Error	t Value	Approx Pr > |t|
Intercept	1	0.003837	0.050615	0.08	0.9396
_rho	1	0.777116	0.031166	24.93	<.0001
_sigma2	1	1.365458	0.086934	15.71	<.0001

Correlation of Parameter Estimates			
	Intercept	_rho	_sigma2
Intercept	1.0000	0.0030	-0.0008
_rho	0.0030	1.0000	-0.2725
_sigma2	-0.0008	-0.2725	1.0000

PSA-NSA mixtures: SAR-SMA

The SPATIALREG Procedure

Model: MODEL 1
Dependent Variable: y

Model Fit Summary	
Dependent Variable	y
Number of Observations	533
Data Set	WORK.STEP1
Spatial Weights	WORK.SWM
Model	SARMA
Log Likelihood	-880.20468
Maximum Absolute Gradient	6.10187E-6
Number of Iterations	27
Optimization Method	Newton-Raphson
AIC	1768
SBC	1786

Algorithm converged.

Parameter Estimates					
Parameter	DF	Estimate	Standard Error	t Value	Approx Pr > |t|
Intercept	1	0.003776	0.038802	0.10	0.9225
_rho	1	0.855526	0.049761	17.19	<.0001
_lambda	1	0.215597	0.133729	1.61	0.1069
_sigma2	1	1.304221	0.087825	14.85	<.0001

Correlation of Parameter Estimates				
	Intercept	_rho	_lambda	_sigma2
Intercept	1.0000	-0.0023	-0.0047	0.0005
_rho	-0.0023	1.0000	0.8715	-0.4068
_lambda	-0.0047	0.8715	1.0000	-0.3134
_sigma2	0.0005	-0.4068	-0.3134	1.0000

PSA-NSA mixtures: SAR-SMA

Obs	rho	theta
1	0.85553	0.21560

PSA-NSA mixtures: SAR-SMA

sumc	sumc2
2934	16982

mc	emc	semc	zmc	pr
-0.002452	-0.00188	0.0261087	-0.021921	0.4912556

gro	segr	z	pr
0.9589984	0.068023	-0.602761	0.2733338

mc	emc	semc	zmc	pr
-0.075305	-0.00188	0.0261087	-2.812278	0.0024596

gro	segr	z	pr
1.0327869	0.068023	0.4819964	0.3149043