

PSA-NSA mixtures: SAR-SMA

The UNIVARIATE Procedure
Variable: y

Moments			
N	533	Sum Weights	533
Mean	0	Sum Observations	0
Std Deviation	6.40450356	Variance	41.0176659
Skewness	-0.9547199	Kurtosis	0.01618055
Uncorrected SS	21821.3983	Corrected SS	21821.3983
Coeff Variation	.	Std Error Mean	0.27740984

Basic Statistical Measures			
Location		Variability	
Mean	0.0000	Std Deviation	6.40450
Median	1.5883	Variance	41.01767
Mode	-12.9425	Range	26.37962
		Interquartile Range	6.23178

Tests for Location: Mu0=0				
Test	Statistic		p Value	
Student's t	t	0	Pr > t 	1.0000
Sign	M	68.5	Pr >= M 	<.0001
Signed Rank	S	12889.5	Pr >= S 	0.0003

Tests for Normality				
Test	Statistic		p Value	
Shapiro-Wilk	W	0.86873	Pr < W	<0.0001
Kolmogorov-Smirnov	D	0.141015	Pr > D	<0.0100
Cramer-von Mises	W-Sq	3.553906	Pr > W-Sq	<0.0050
Anderson-Darling	A-Sq	25.39925	Pr > A-Sq	<0.0050

Quantiles (Definition 5)	
Level	Quantile
100% Max	13.43712
99%	9.74845
95%	7.61711

90%	6.58134
75% Q3	4.31833
50% Median	1.58828
25% Q1	-1.91345
10%	-12.94250
5%	-12.94250
1%	-12.94250
0% Min	-12.94250

Extreme Observations			
Lowest		Highest	
Value	Obs	Value	Obs
-12.9425	526	11.0462	370
-12.9425	514	11.3610	237
-12.9425	500	11.4507	482
-12.9425	488	11.4730	324
-12.9425	484	13.4371	280

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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	-1648
Maximum Absolute Gradient	1.4975E-11
Number of Iterations	14
Optimization Method	Newton-Raphson
AIC	3302
SBC	3315

Algorithm converged.

Parameter Estimates					
Parameter	DF	Estimate	Standard Error	t Value	Approx Pr > t
Intercept	1	-0.033007	0.219477	-0.15	0.8805
_rho	1	0.650923	0.037921	17.17	<.0001
_sigma2	1	25.672795	1.614545	15.90	<.0001

Correlation of Parameter Estimates			
	Intercept	_rho	_sigma2
Intercept	1.0000	-0.0088	0.0020
_rho	-0.0088	1.0000	-0.2264
_sigma2	0.0020	-0.2264	1.0000

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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	-1623
Maximum Absolute Gradient	8.29829E-6
Number of Iterations	26
Optimization Method	Newton-Raphson
AIC	3254
SBC	3271

Algorithm converged.

Parameter Estimates					
Parameter	DF	Estimate	Standard Error	t Value	Approx Pr > t
Intercept	1	-0.005734	0.028397	-0.20	0.8400
_rho	1	0.987730	0.009414	104.92	<.0001
_lambda	1	0.861052	0.046378	18.57	<.0001
_sigma2	1	22.197190	1.439591	15.42	<.0001

Correlation of Parameter Estimates				
	Intercept	_rho	_lambda	_sigma2
Intercept	1.0000	0.0395	0.0533	0.0158
_rho	0.0395	1.0000	0.8289	0.1133
_lambda	0.0533	0.8289	1.0000	0.2664
_sigma2	0.0158	0.1133	0.2664	1.0000

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Obs	rho	theta
1	0.98773	0.86105

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sumc	sumc2
2934	16982

mc	emc	semc	zmc	pr
0.0097196	-0.00188	0.0261087	0.4442685	0.3284242

gro	segr	z	pr
0.9631683	0.068023	-0.541459	0.2940956

mc	emc	semc	zmc	pr
-0.232952	-0.00188	0.0261087	-8.850389	0

gro	segr	z	pr
1.206894	0.068023	3.0415291	0.0011769