PSA-NSA mixtures: SAR-SMA

The UNIVARIATE Procedure
Variable: y

Moments			
N	533	Sum Weights	533
Mean	0	Sum Observations	0
Std Deviation	0.00412903	Variance	0.00001705
Skewness	0.01527935	Kurtosis	0.75574667
Uncorrected SS	0.00907001	Corrected SS	0.00907001
Coeff Variation	.	Std Error Mean	0.00017885

Basic Statistical Measures			
Location		Variability	
Mean	0.00000	Std Deviation	0.00413
Median	-0.00003	Variance	0.0000170
Mode	-0.00171	Range	0.02782
		Interquartile Range	0.00463

Note: The mode displayed is the smallest of 6 modes with a count of 2.

Tests for Location: Mu0=0				
Test	Statistic		p Value	
Student's t	t	0	Pr > |t|	1.0000
Sign	M	-3.5	Pr >= |M|	0.7950
Signed Rank	S	146.5	Pr >= |S|	0.9672

Tests for Normality				
Test	Statistic		p Value	
Shapiro-Wilk	W	0.990556	Pr < W	0.0017
Kolmogorov-Smirnov	D	0.048079	Pr > D	<0.0100
Cramer-von Mises	W-Sq	0.314329	Pr > W-Sq	<0.0050
Anderson-Darling	A-Sq	1.771786	Pr > A-Sq	<0.0050

Quantiles (Definition 5)	
Level	Quantile
100% Max	1.39945E-02

99%	1.13051E-02
95%	7.06875E-03
90%	4.85032E-03
75% Q3	2.37866E-03
50% Median	-2.82031E-05
25% Q1	-2.25288E-03
10%	-5.22858E-03
5%	-7.02592E-03
1%	-1.07906E-02
0% Min	-1.38244E-02

Extreme Observations			
Lowest		**Highest**	
Value	**Obs**	**Value**	**Obs**
-0.0138244	467	0.0113059	342
-0.0138160	216	0.0115354	442
-0.0111864	485	0.0115461	214
-0.0110119	72	0.0116175	217
-0.0108840	52	0.0139945	320

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	2317
Maximum Absolute Gradient	2.32852E-7
Number of Iterations	8
Optimization Method	Newton-Raphson
AIC	-4628
SBC	-4615

Algorithm converged.

Parameter Estimates					
Parameter	DF	Estimate	Standard Error	t Value	Approx Pr > |t|
Intercept	1	0.000025536	0.000126	0.20	0.8393
_rho	1	0.761854	0.032346	23.55	<.0001
_sigma2	0	0.000008452	.	.	.

Correlation of Parameter Estimates			
	Intercept	_rho	_sigma2
Intercept	1.0000	0.0086	0.0000
_rho	0.0086	1.0000	0.0000
_sigma2	0.0000	0.0000	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	2320
Maximum Absolute Gradient	1.25263E-7
Number of Iterations	11
Optimization Method	Newton-Raphson
AIC	-4631
SBC	-4614

Algorithm converged.

Parameter Estimates					
Parameter	DF	Estimate	Standard Error	t Value	Approx Pr > |t|
Intercept	1	0.000020489	0.000085338	0.24	0.8103
_rho	1	0.877937	0.043867	20.01	<.0001
_lambda	1	0.298832	0.114447	2.61	0.0090
_sigma2	0	0.000007890	.	.	.

Correlation of Parameter Estimates				
	Intercept	_rho	_lambda	_sigma2
Intercept	1.0000	-0.0159	-0.0241	0.0000
_rho	-0.0159	1.0000	0.8578	0.0000
_lambda	-0.0241	0.8578	1.0000	0.0000
_sigma2	0.0000	0.0000	0.0000	1.0000

PSA-NSA mixtures: SAR-SMA

Obs	rho	theta
1	0.87794	0.29883

PSA-NSA mixtures: SAR-SMA

sumc	sumc2
2934	16982

mc	emc	semc	zmc	pr
0.0050661	-0.00188	0.0261087	0.2660357	0.3951058

gro	segr	z	pr
0.9242442	0.068023	-1.113678	0.1327086

mc	emc	semc	zmc	pr
-0.100161	-0.00188	0.0261087	-3.76433	0.0000835

gro	segr	z	pr
1.0240749	0.068023	0.3539235	0.3616981