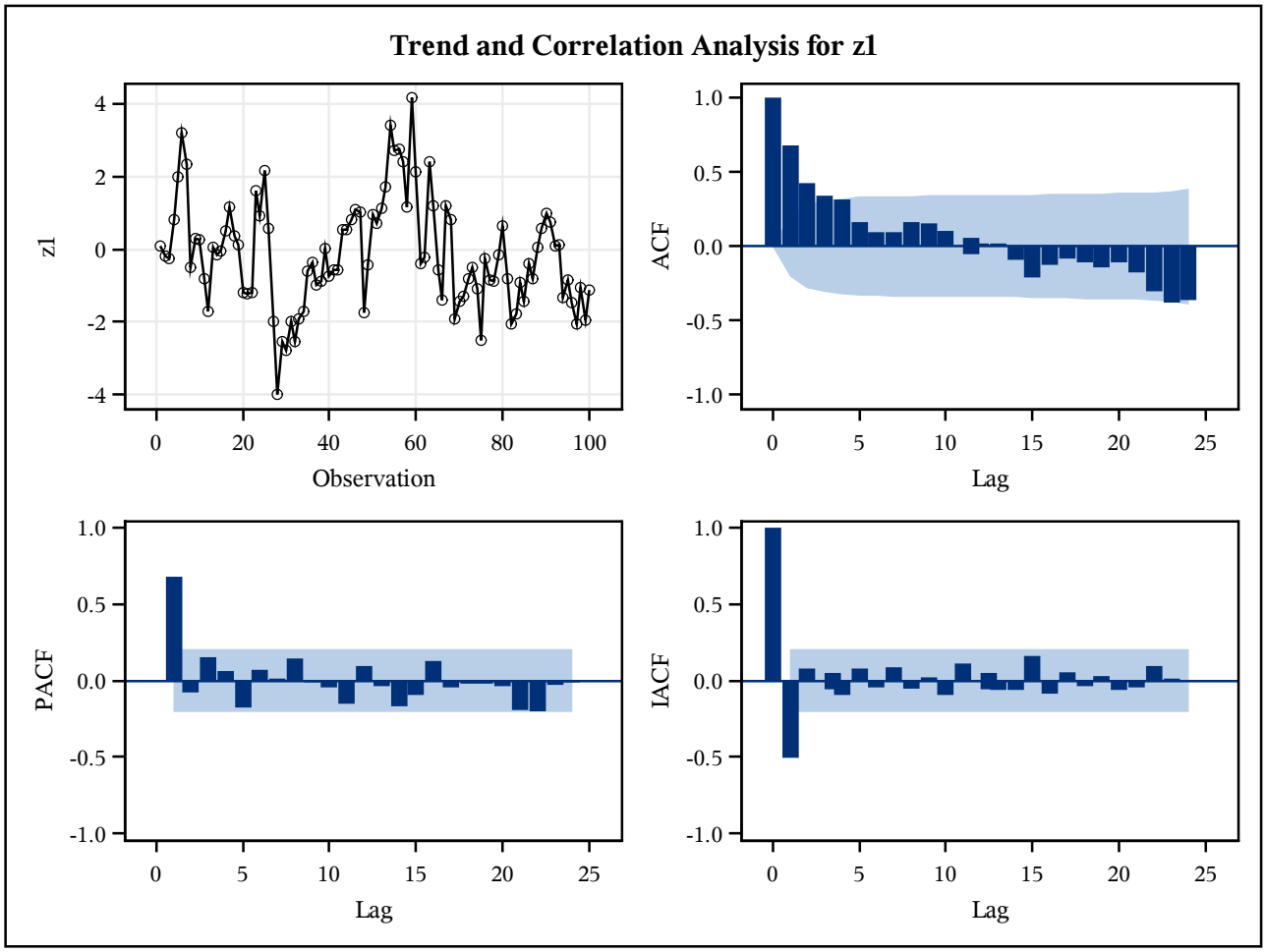
The ARIMA Procedure

Name of Variable = z1	
Mean of Working Series	-0.1335
Standard Deviation	1.477007
Number of Observations	100

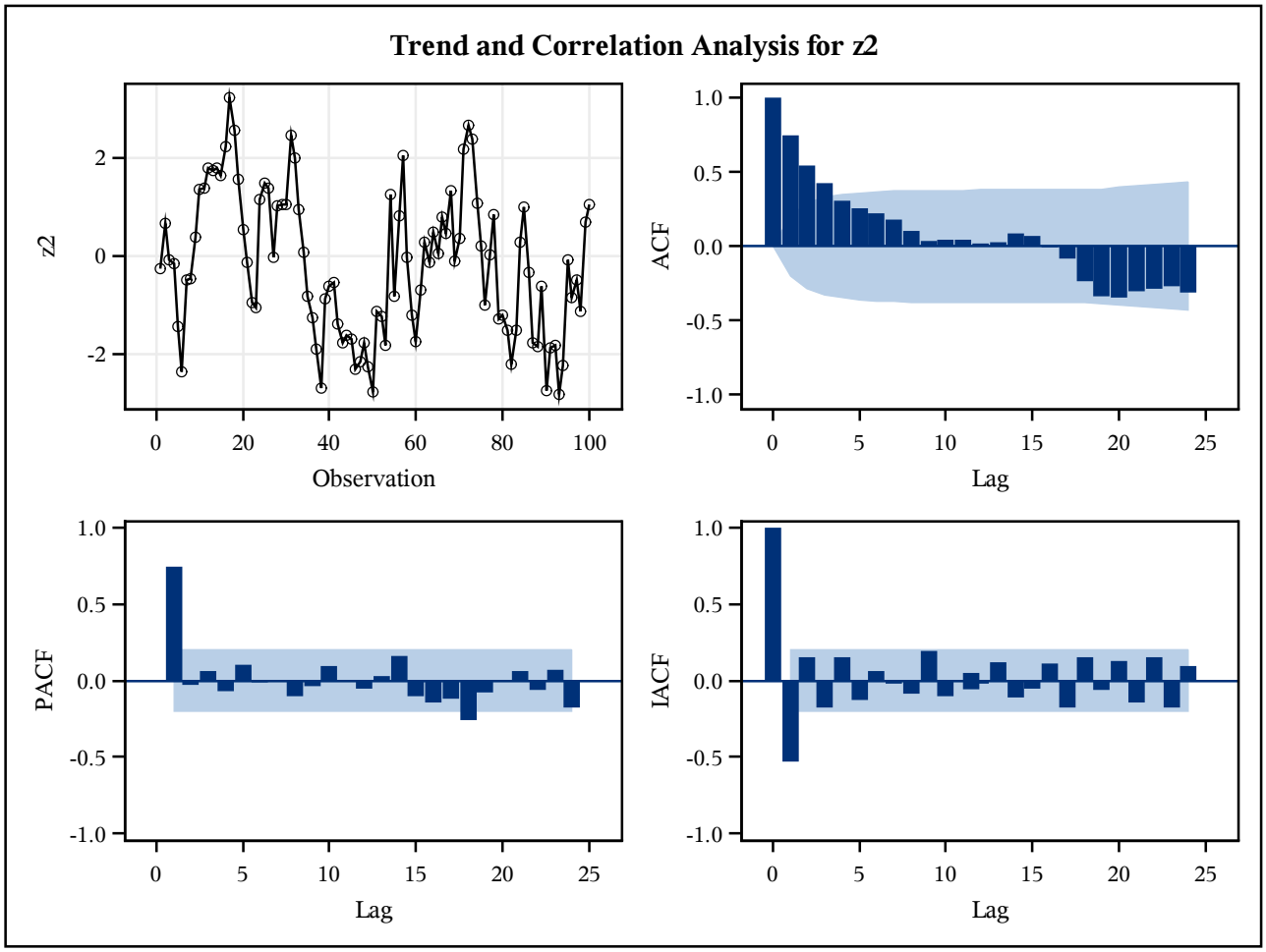
Autocorrelation Check for White Noise									
To Lag	**Chi-Square**	**DF**	**Pr > ChiSq**	**Autocorrelations**					
6	92.63	6	<.0001	0.680	0.423	0.340	0.311	0.166	0.097
12	100.11	12	<.0001	0.093	0.159	0.150	0.100	-0.000	0.022
18	111.02	18	<.0001	0.017	-0.095	-0.213	-0.130	-0.083	-0.109
24	167.52	24	<.0001	-0.145	-0.109	-0.174	-0.302	-0.380	-0.360



The ARIMA Procedure

Name of Variable = z2	
Mean of Working Series	-0.17245
Standard Deviation	1.458909
Number of Observations	100

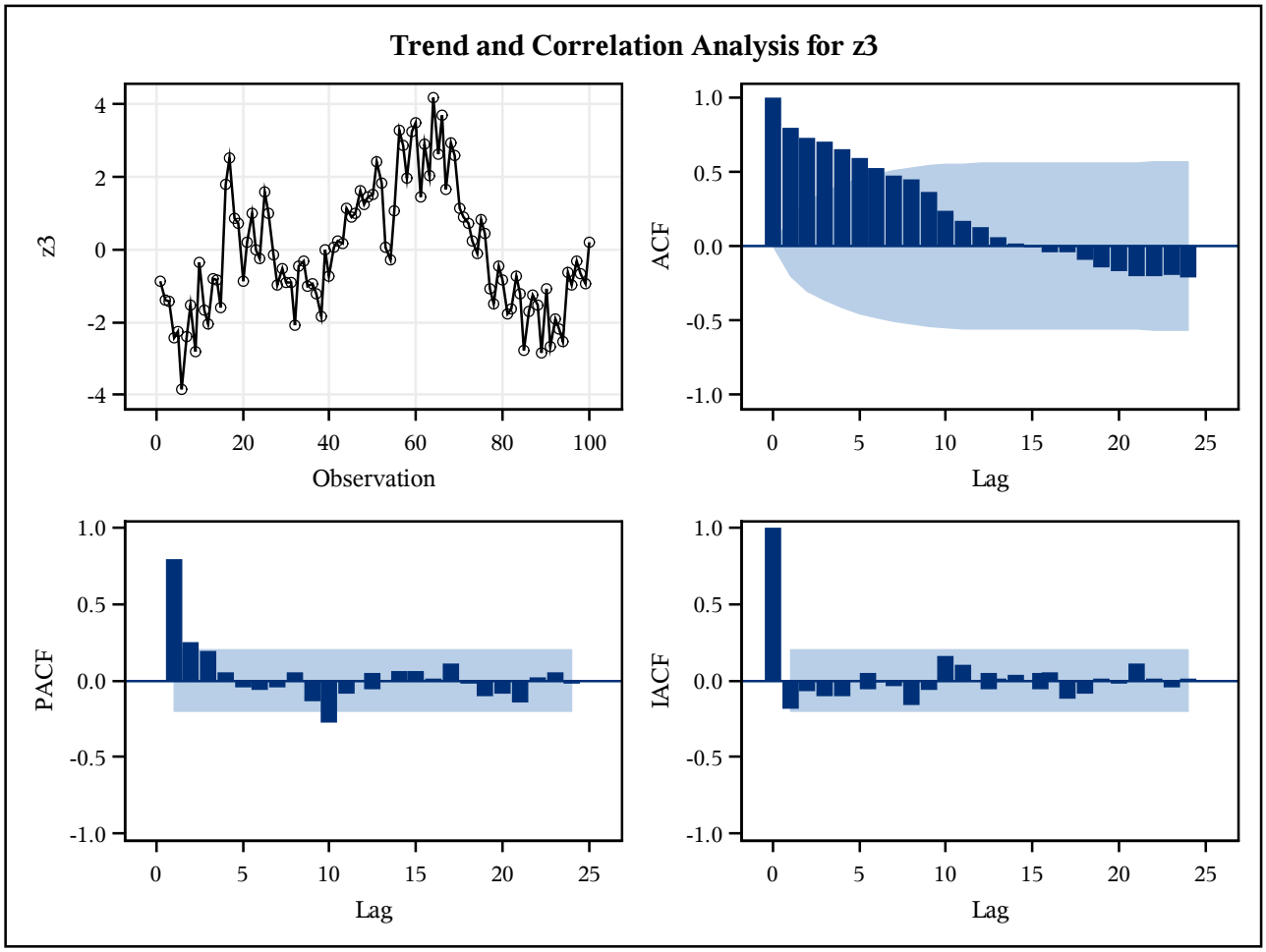
Autocorrelation Check for White Noise									
To Lag	**Chi-Square**	**DF**	**Pr > ChiSq**	**Autocorrelations**					
6	129.03	6	<.0001	0.745	0.544	0.425	0.302	0.258	0.217
12	134.16	12	<.0001	0.175	0.103	0.034	0.040	0.045	0.022
18	143.32	18	<.0001	0.026	0.087	0.071	-0.004	-0.080	-0.234
24	219.20	24	<.0001	-0.335	-0.347	-0.306	-0.291	-0.274	-0.315



The ARIMA Procedure

Name of Variable = z3	
Mean of Working Series	-0.05579
Standard Deviation	1.709094
Number of Observations	100

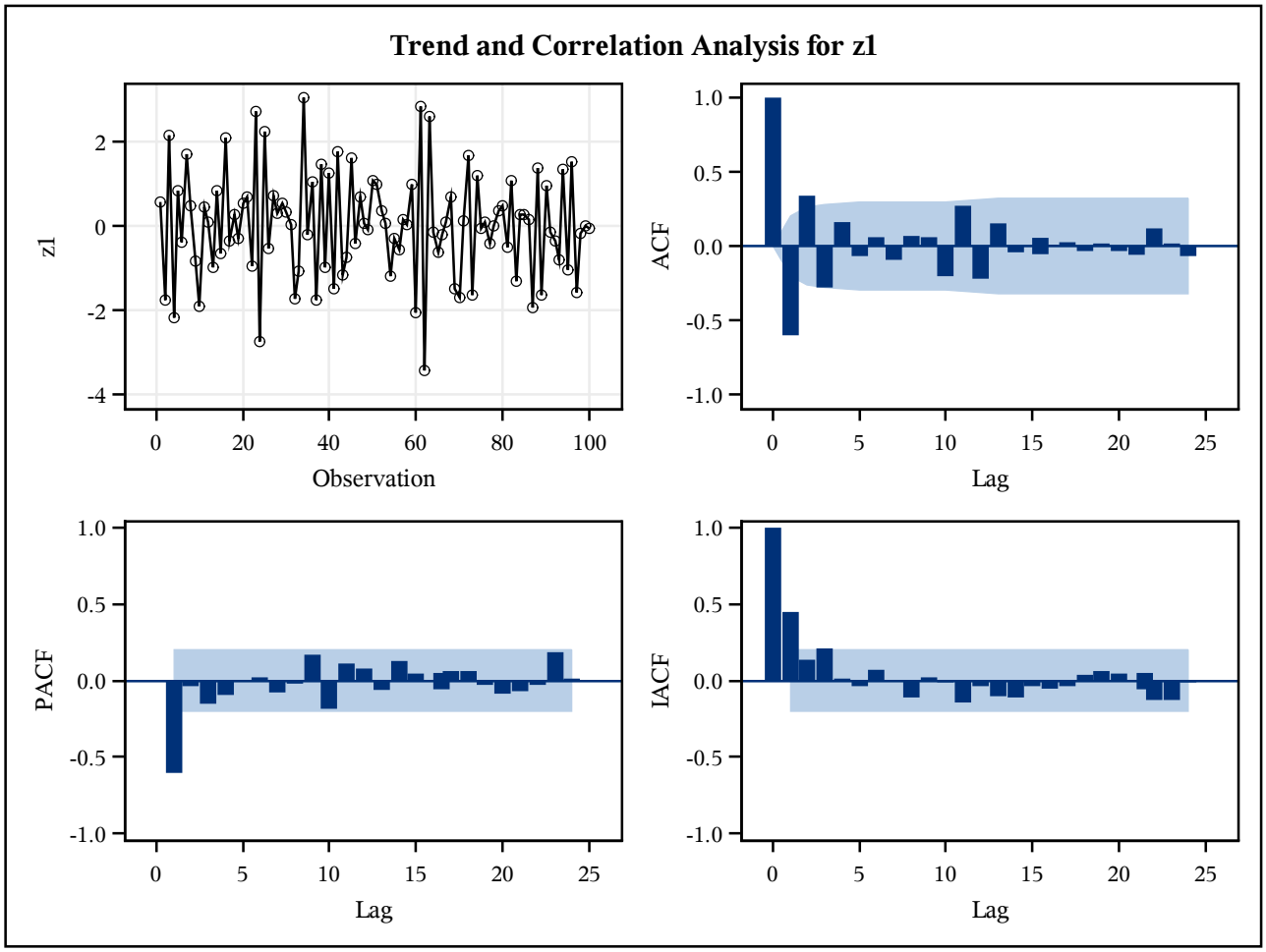
Autocorrelation Check for White Noise									
To Lag	**Chi-Square**	**DF**	**Pr > ChiSq**	**Autocorrelations**					
6	285.74	6	<.0001	0.797	0.728	0.700	0.656	0.592	0.529
12	359.44	12	<.0001	0.474	0.451	0.366	0.235	0.171	0.125
18	361.36	18	<.0001	0.062	0.020	-0.010	-0.040	-0.039	-0.091
24	388.80	24	<.0001	-0.147	-0.165	-0.204	-0.201	-0.191	-0.207



The ARIMA Procedure

Name of Variable = z1	
Mean of Working Series	0.027544
Standard Deviation	1.241672
Number of Observations	100

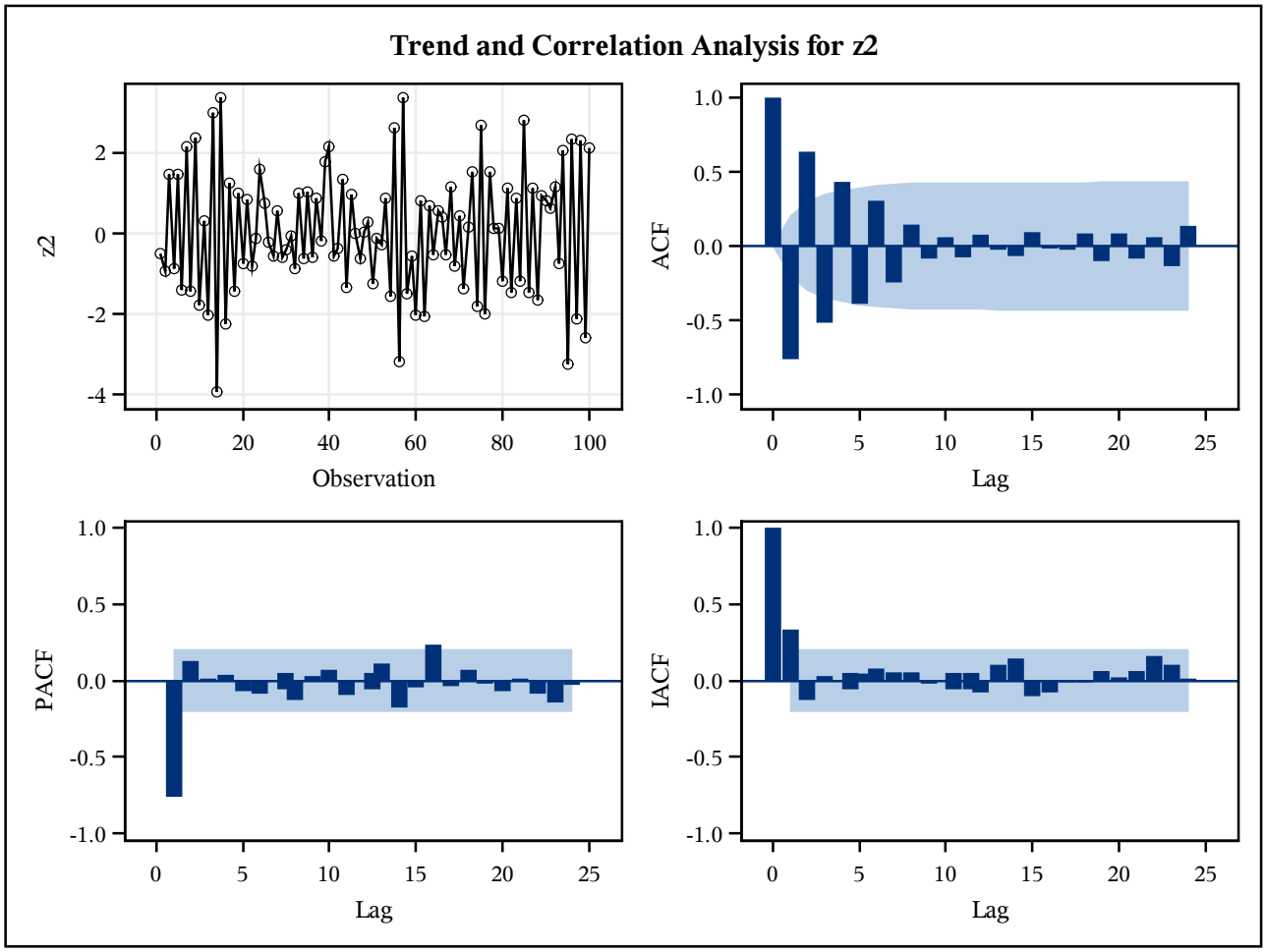
Autocorrelation Check for White Noise									
To Lag	**Chi-Square**	**DF**	**Pr > ChiSq**	**Autocorrelations**					
6	61.33	6	<.0001	-0.603	0.338	-0.282	0.162	-0.071	0.059
12	81.72	12	<.0001	-0.088	0.071	0.056	-0.199	0.271	-0.222
18	84.88	18	<.0001	0.152	-0.044	0.000	0.011	0.025	-0.035
24	87.91	24	<.0001	0.018	-0.035	-0.057	0.118	0.015	-0.063



The ARIMA Procedure

Name of Variable = z2	
Mean of Working Series	0.045163
Standard Deviation	1.526883
Number of Observations	100

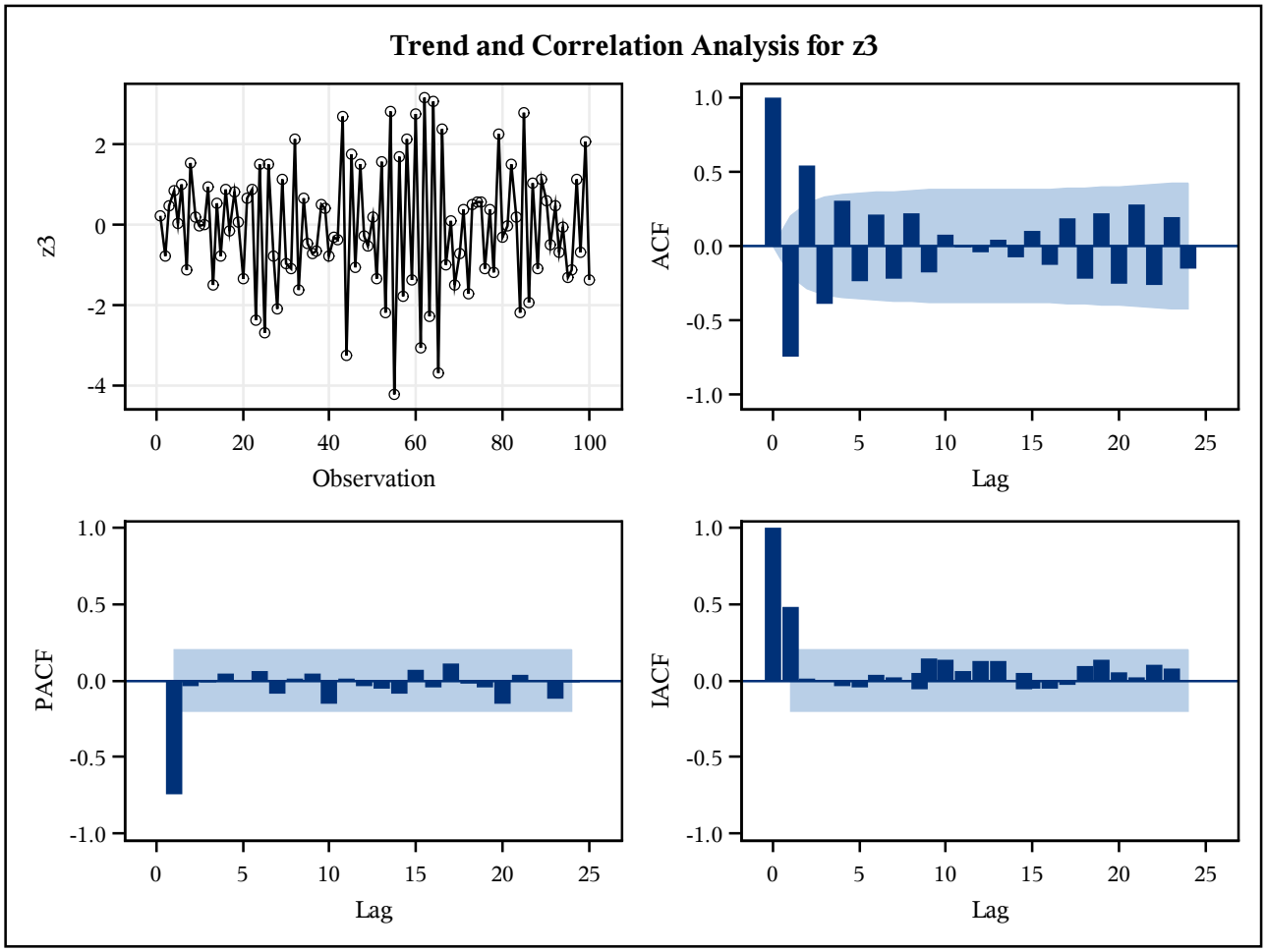
Autocorrelation Check for White Noise									
To Lag	**Chi-Square**	**DF**	**Pr > ChiSq**	**Autocorrelations**					
6	174.75	6	<.0001	-0.760	0.633	-0.513	0.433	-0.387	0.302
12	186.42	12	<.0001	-0.248	0.146	-0.081	0.063	-0.077	0.078
18	189.14	18	<.0001	-0.022	-0.071	0.093	-0.019	-0.025	0.085
24	197.66	24	<.0001	-0.105	0.085	-0.082	0.059	-0.137	0.134



The ARIMA Procedure

Name of Variable = z3	
Mean of Working Series	-0.05729
Standard Deviation	1.52494
Number of Observations	100

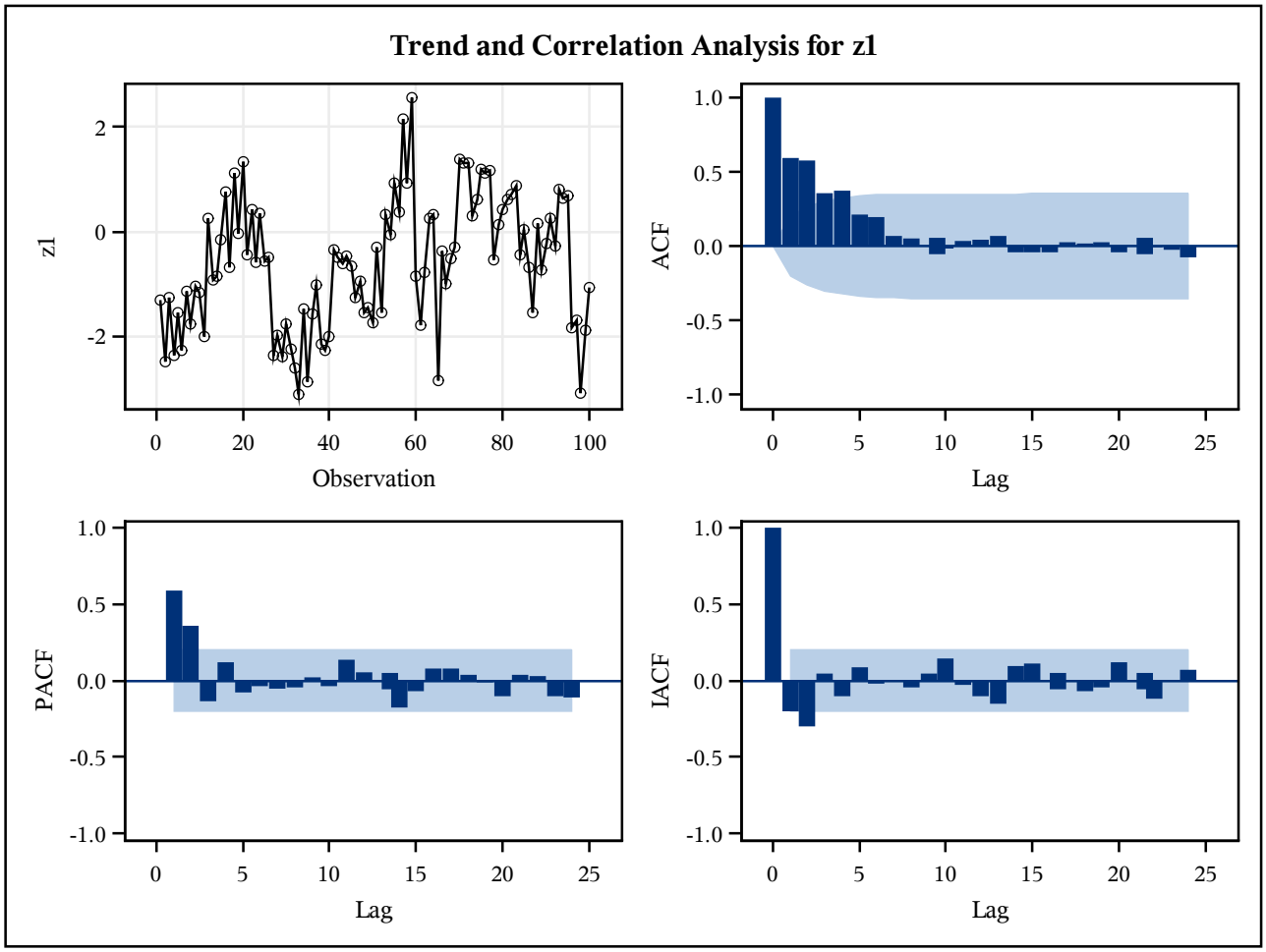
Autocorrelation Check for White Noise									
To Lag	**Chi-Square**	**DF**	**Pr > ChiSq**	**Autocorrelations**					
6	124.09	6	<.0001	-0.745	0.538	-0.392	0.305	-0.235	0.209
12	139.24	12	<.0001	-0.220	0.218	-0.180	0.078	-0.008	-0.045
18	153.78	18	<.0001	0.044	-0.074	0.106	-0.130	0.183	-0.222
24	195.27	24	<.0001	0.219	-0.257	0.278	-0.262	0.192	-0.155



The ARIMA Procedure

Name of Variable = z1	
Mean of Working Series	-0.60644
Standard Deviation	1.225264
Number of Observations	100

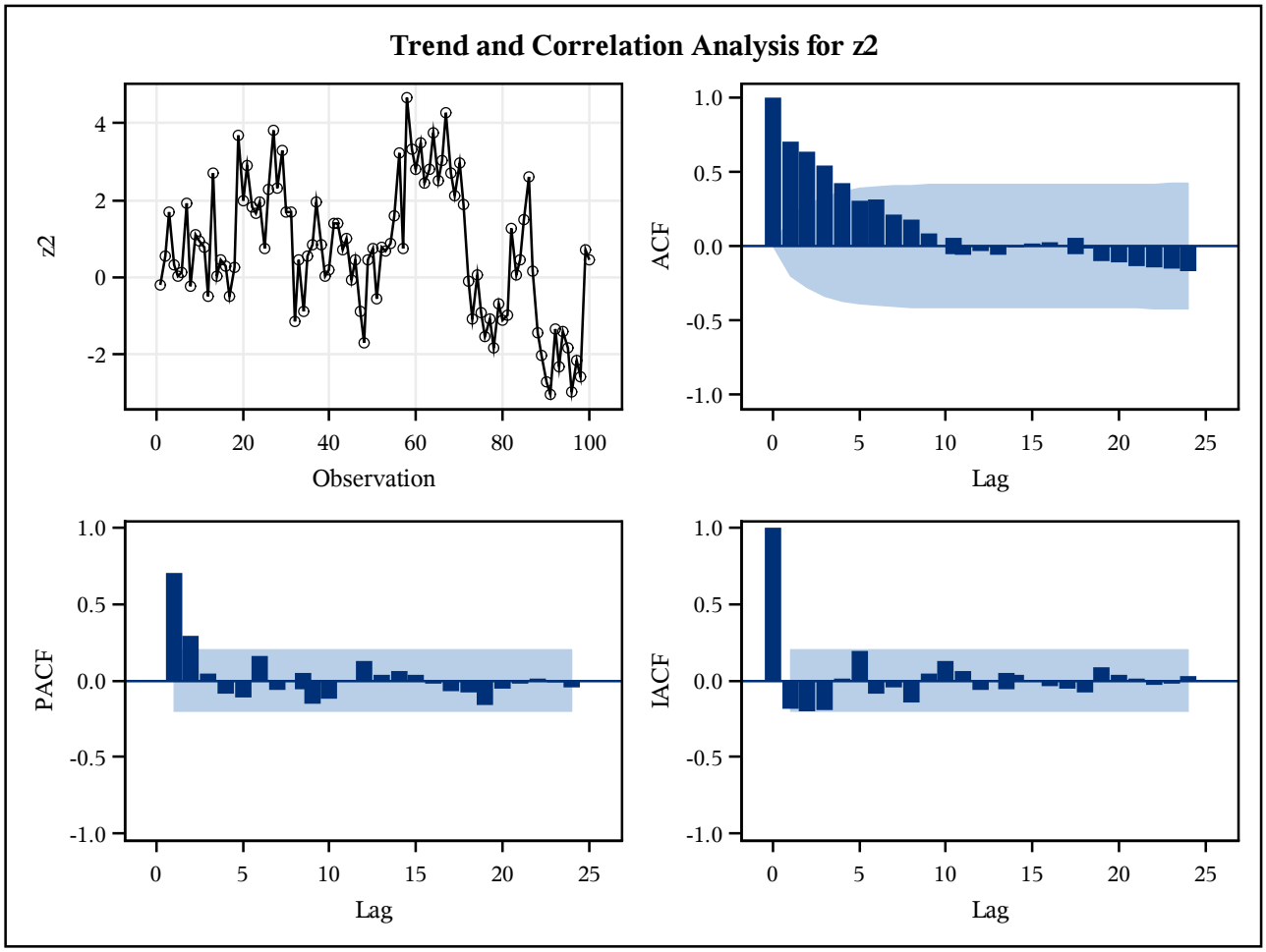
Autocorrelation Check for White Noise									
To Lag	**Chi-Square**	**DF**	**Pr > ChiSq**	**Autocorrelations**					
6	107.98	6	<.0001	0.591	0.580	0.355	0.375	0.212	0.192
12	109.19	12	<.0001	0.073	0.049	0.002	-0.020	0.031	0.043
18	110.35	18	<.0001	0.066	-0.038	-0.039	-0.039	0.023	0.016
24	111.47	24	<.0001	0.024	-0.039	-0.001	-0.005	-0.027	-0.075



The ARIMA Procedure

Name of Variable = z2	
Mean of Working Series	0.699825
Standard Deviation	1.724551
Number of Observations	100

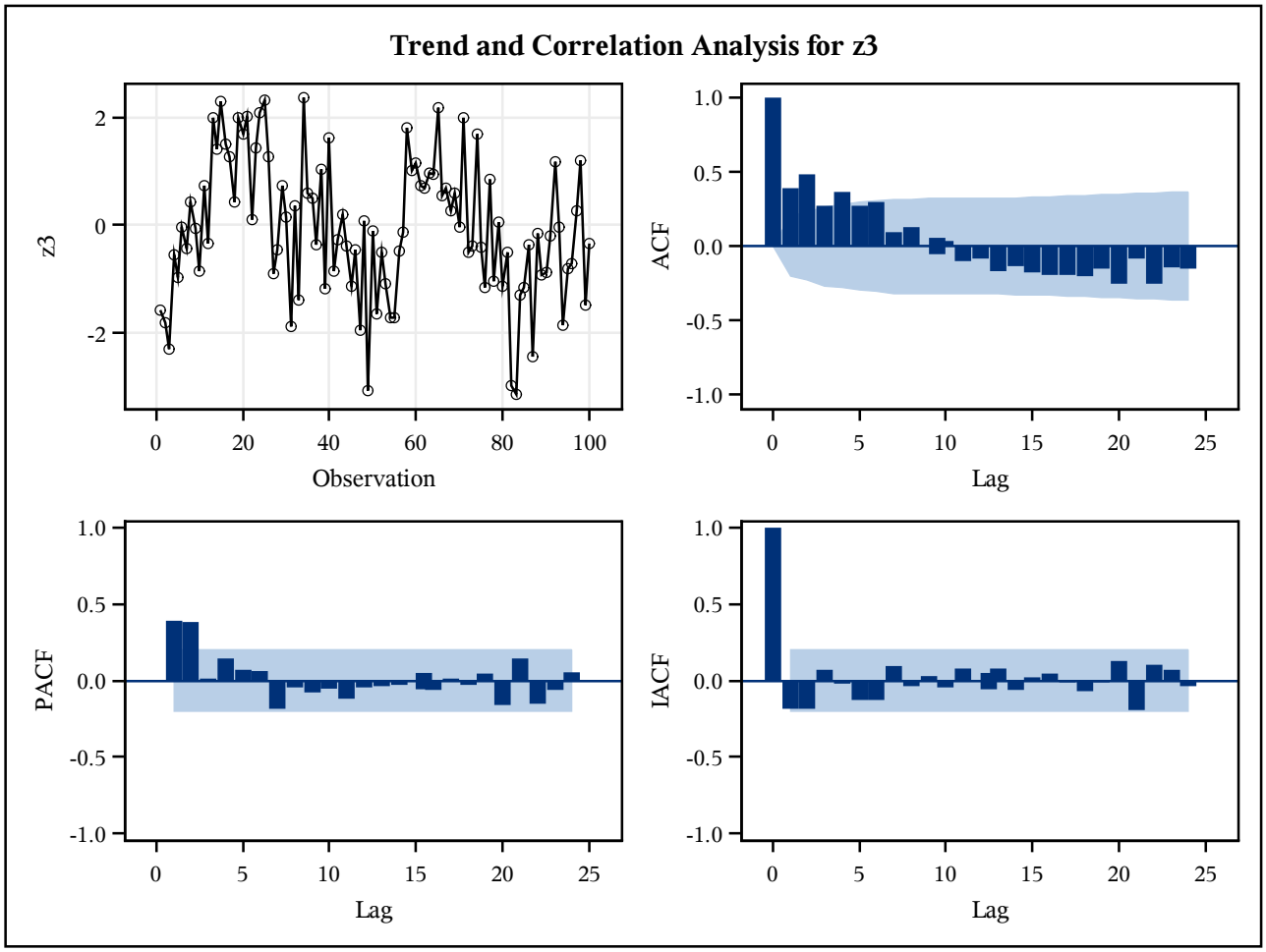
Autocorrelation Check for White Noise									
To Lag	**Chi-Square**	**DF**	**Pr > ChiSq**	**Autocorrelations**					
6	163.35	6	<.0001	0.700	0.639	0.541	0.423	0.306	0.312
12	173.10	12	<.0001	0.210	0.181	0.083	0.002	-0.055	-0.037
18	173.72	18	<.0001	-0.061	-0.009	0.020	0.025	-0.002	-0.019
24	188.75	24	<.0001	-0.101	-0.112	-0.136	-0.141	-0.156	-0.171



The ARIMA Procedure

Name of Variable = z3	
Mean of Working Series	-0.04973
Standard Deviation	1.281417
Number of Observations	100

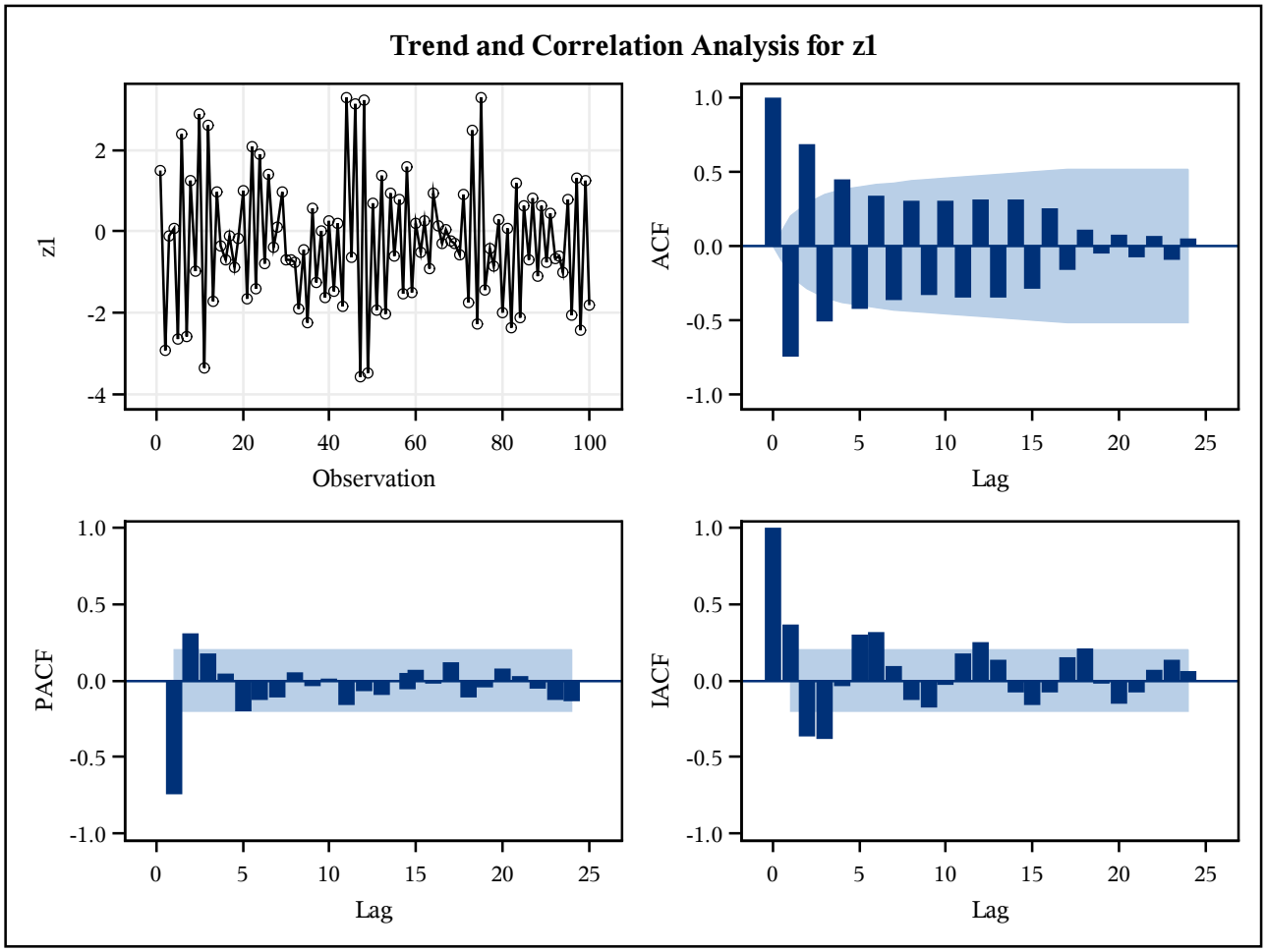
Autocorrelation Check for White Noise									
To Lag	**Chi-Square**	**DF**	**Pr > ChiSq**	**Autocorrelations**					
6	79.37	6	<.0001	0.393	0.481	0.275	0.361	0.269	0.300
12	84.11	12	<.0001	0.090	0.129	0.002	0.031	-0.099	-0.083
18	107.95	18	<.0001	-0.167	-0.137	-0.179	-0.197	-0.198	-0.200
24	134.45	24	<.0001	-0.154	-0.256	-0.084	-0.251	-0.146	-0.153



The ARIMA Procedure

Name of Variable = z1	
Mean of Working Series	-0.25073
Standard Deviation	1.550541
Number of Observations	100

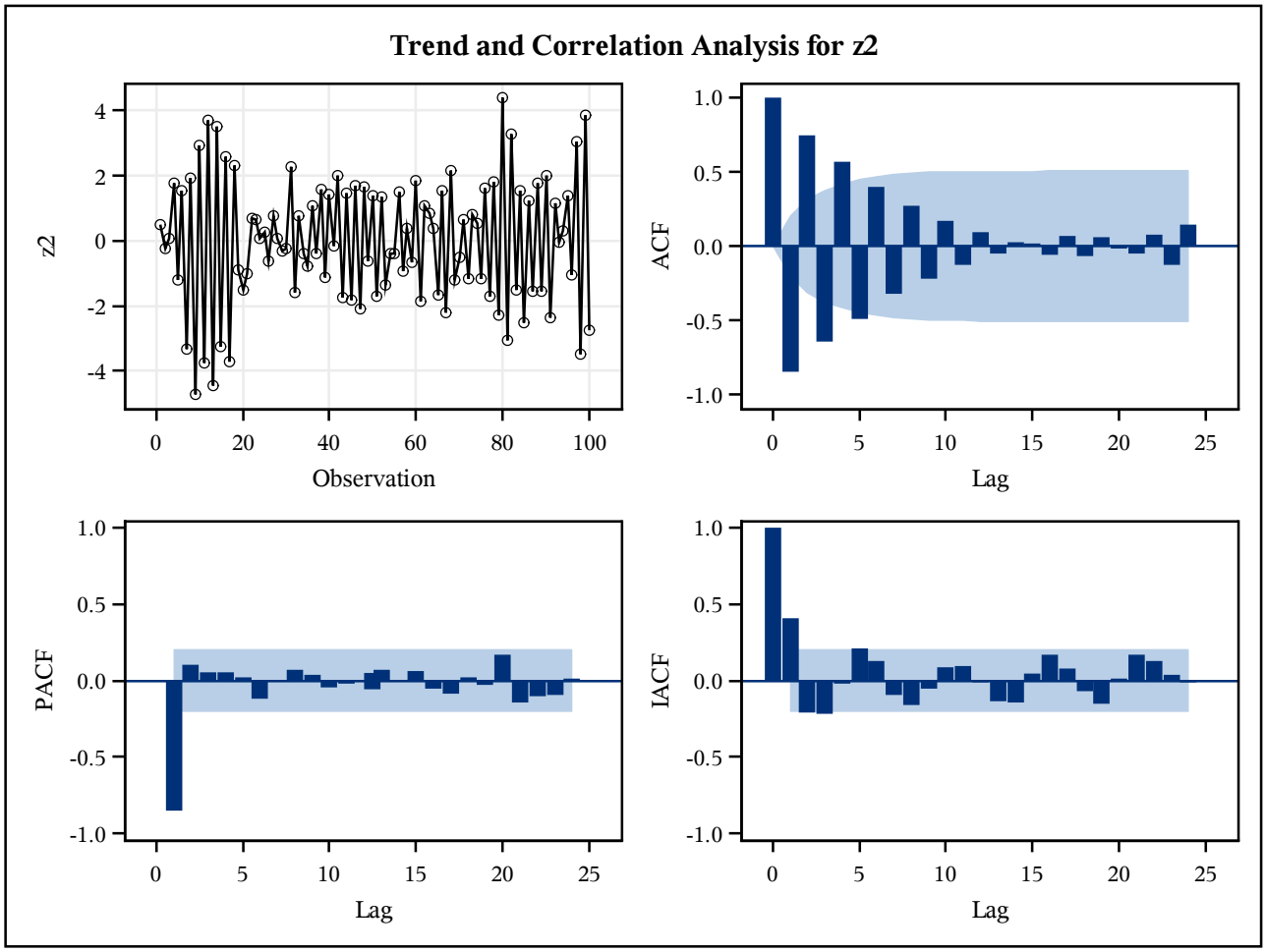
Autocorrelation Check for White Noise									
To Lag	**Chi-Square**	**DF**	**Pr > ChiSq**	**Autocorrelations**					
6	187.07	6	<.0001	-0.743	0.689	-0.510	0.450	-0.425	0.340
12	259.89	12	<.0001	-0.361	0.309	-0.332	0.306	-0.344	0.313
18	307.54	18	<.0001	-0.344	0.313	-0.285	0.254	-0.157	0.113
24	311.38	24	<.0001	-0.053	0.077	-0.071	0.065	-0.094	0.051



The ARIMA Procedure

Name of Variable = z2	
Mean of Working Series	-0.00106
Standard Deviation	1.920756
Number of Observations	100

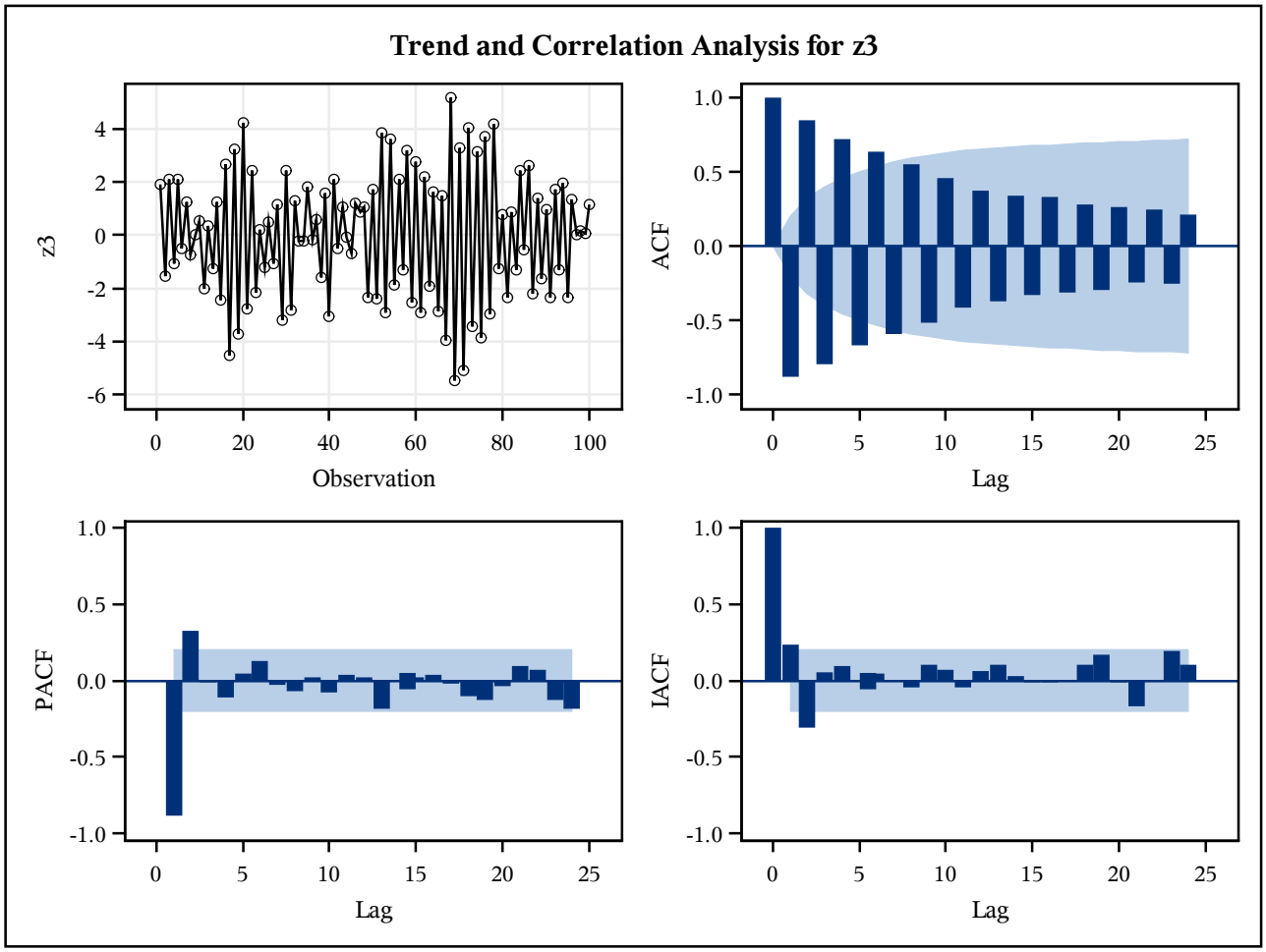
Autocorrelation Check for White Noise									
To Lag	**Chi-Square**	**DF**	**Pr > ChiSq**	**Autocorrelations**					
6	251.80	6	<.0001	-0.846	0.746	-0.640	0.567	-0.491	0.395
12	282.58	12	<.0001	-0.318	0.272	-0.220	0.168	-0.126	0.094
18	284.60	18	<.0001	-0.054	0.025	0.020	-0.059	0.065	-0.071
24	290.97	24	<.0001	0.062	-0.017	-0.047	0.074	-0.122	0.146



The ARIMA Procedure

Name of Variable = z3	
Mean of Working Series	0.006752
Standard Deviation	2.344782
Number of Observations	100

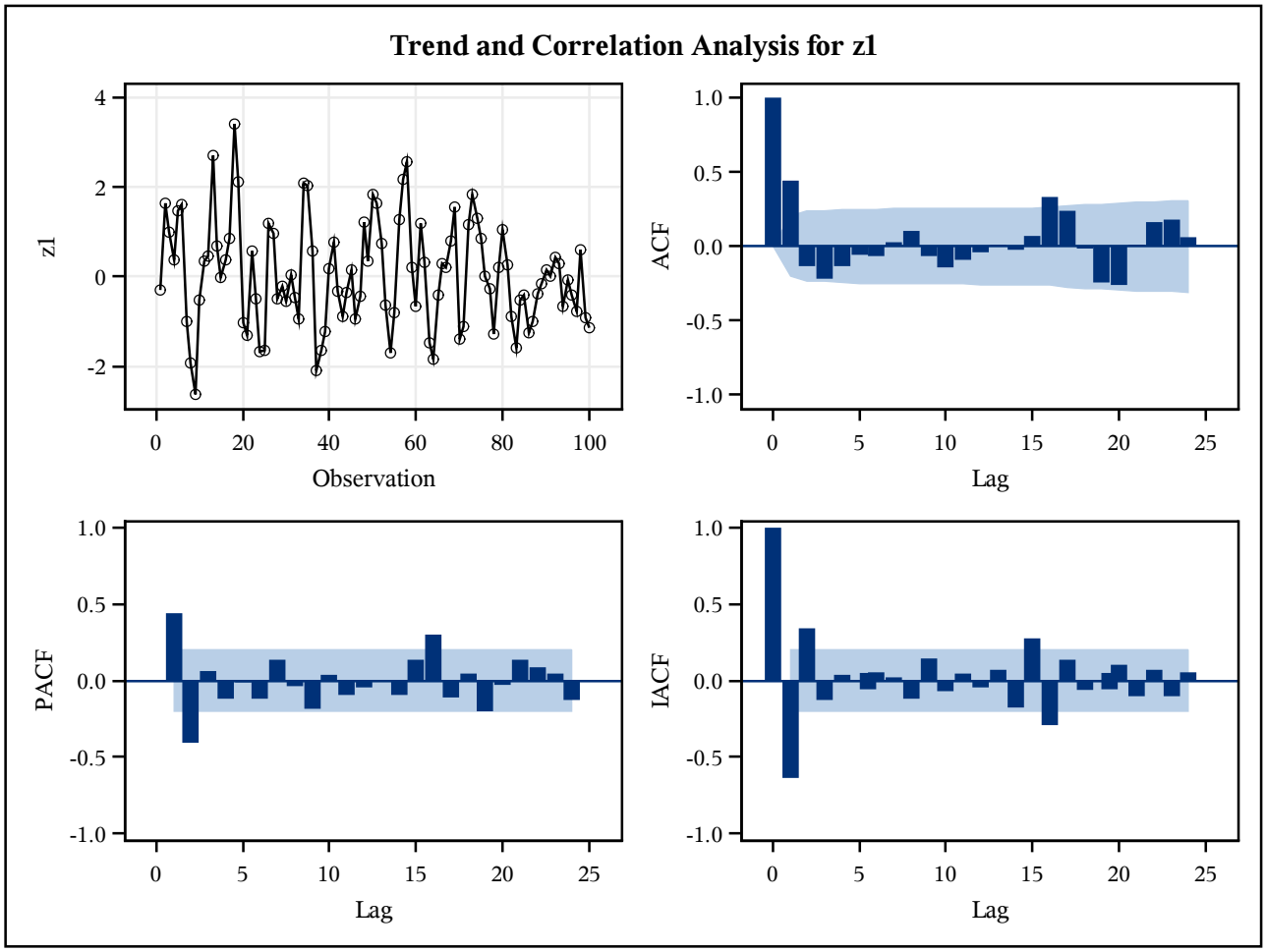
Autocorrelation Check for White Noise									
To Lag	**Chi-Square**	**DF**	**Pr > ChiSq**	**Autocorrelations**					
6	367.51	6	<.0001	-0.880	0.847	-0.791	0.724	-0.666	0.637
12	529.41	12	<.0001	-0.594	0.549	-0.515	0.461	-0.413	0.375
18	607.65	18	<.0001	-0.370	0.342	-0.332	0.328	-0.315	0.281
24	658.27	24	<.0001	-0.293	0.266	-0.242	0.250	-0.257	0.216



The ARIMA Procedure

Name of Variable = z1	
Mean of Working Series	0.054691
Standard Deviation	1.175317
Number of Observations	100

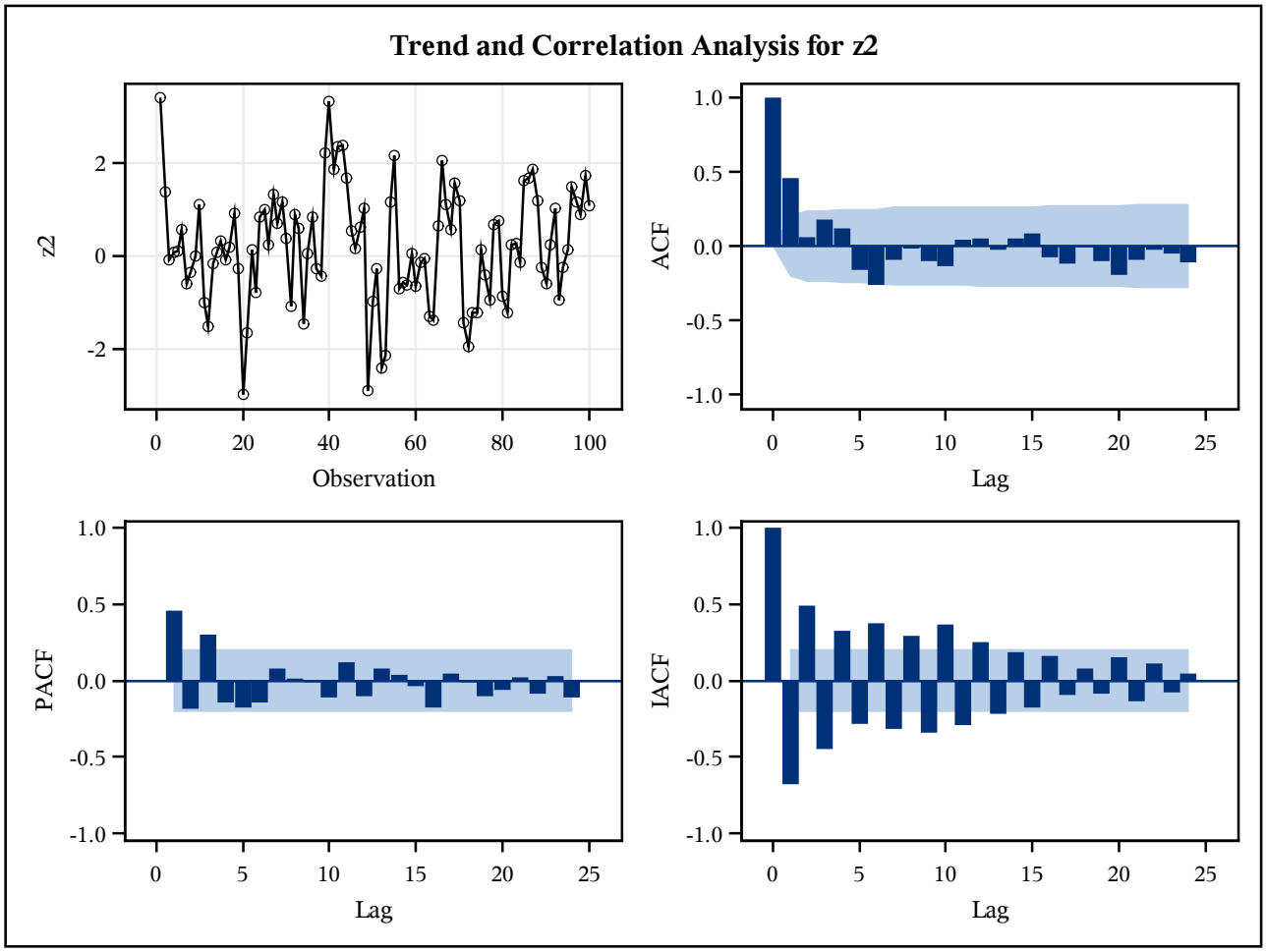
Autocorrelation Check for White Noise									
To Lag	**Chi-Square**	**DF**	**Pr > ChiSq**	**Autocorrelations**					
6	29.82	6	<.0001	0.442	-0.132	-0.220	-0.135	-0.056	-0.069
12	35.11	12	0.0004	0.028	0.104	-0.068	-0.142	-0.092	-0.042
18	55.57	18	<.0001	0.013	-0.026	0.064	0.328	0.235	-0.018
24	80.25	24	<.0001	-0.246	-0.261	0.005	0.162	0.182	0.063



The ARIMA Procedure

Name of Variable = z2	
Mean of Working Series	0.197699
Standard Deviation	1.22267
Number of Observations	100

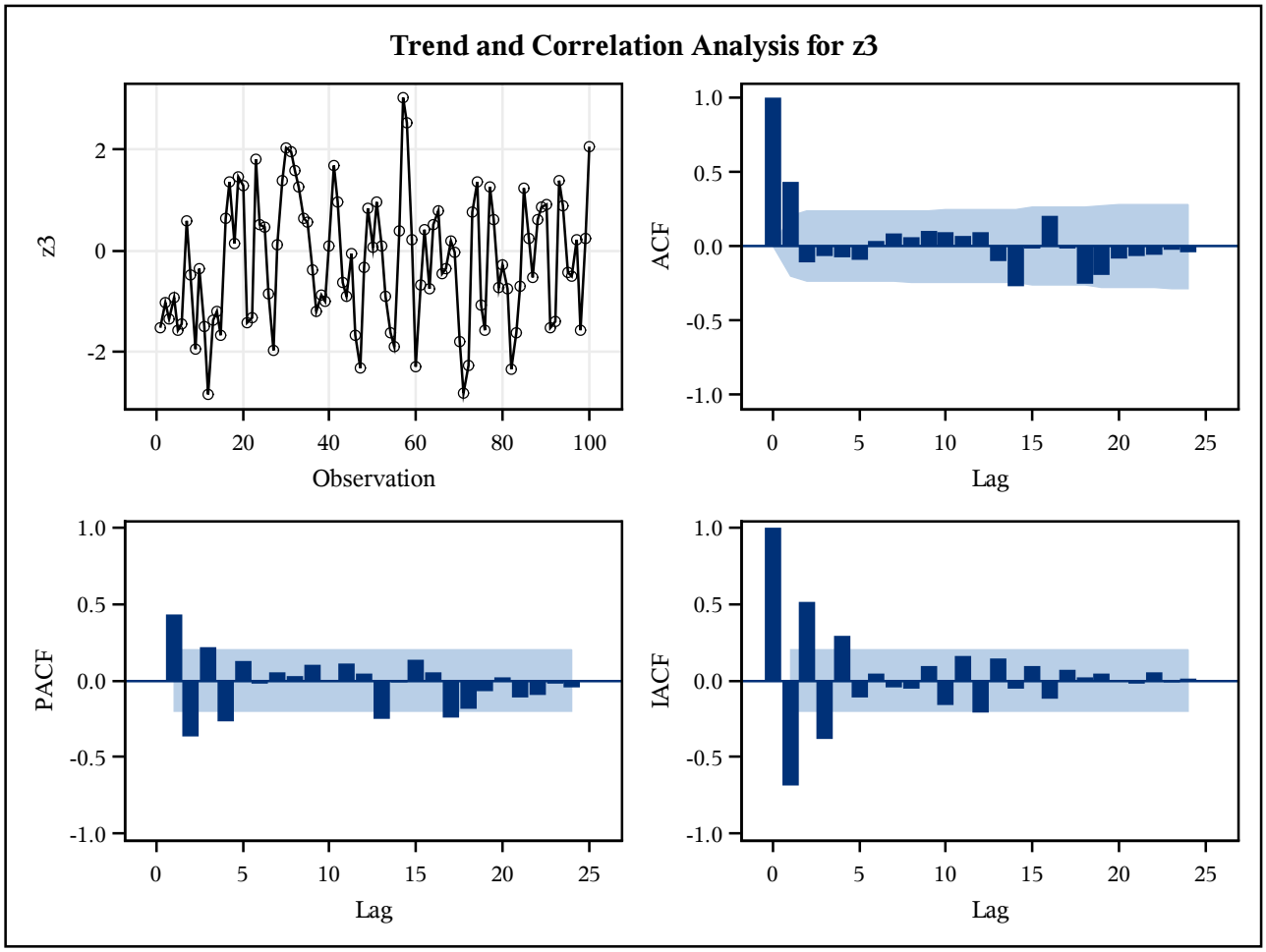
Autocorrelation Check for White Noise									
To Lag	**Chi-Square**	**DF**	**Pr > ChiSq**	**Autocorrelations**					
6	36.32	6	<.0001	0.455	0.059	0.176	0.119	-0.158	-0.257
12	40.79	12	<.0001	-0.088	-0.019	-0.097	-0.131	0.044	0.055
18	44.46	18	0.0005	-0.027	0.051	0.085	-0.078	-0.116	-0.011
24	53.52	24	0.0005	-0.099	-0.194	-0.095	-0.021	-0.047	-0.105



The ARIMA Procedure

Name of Variable = z3	
Mean of Working Series	-0.22248
Standard Deviation	1.268802
Number of Observations	100

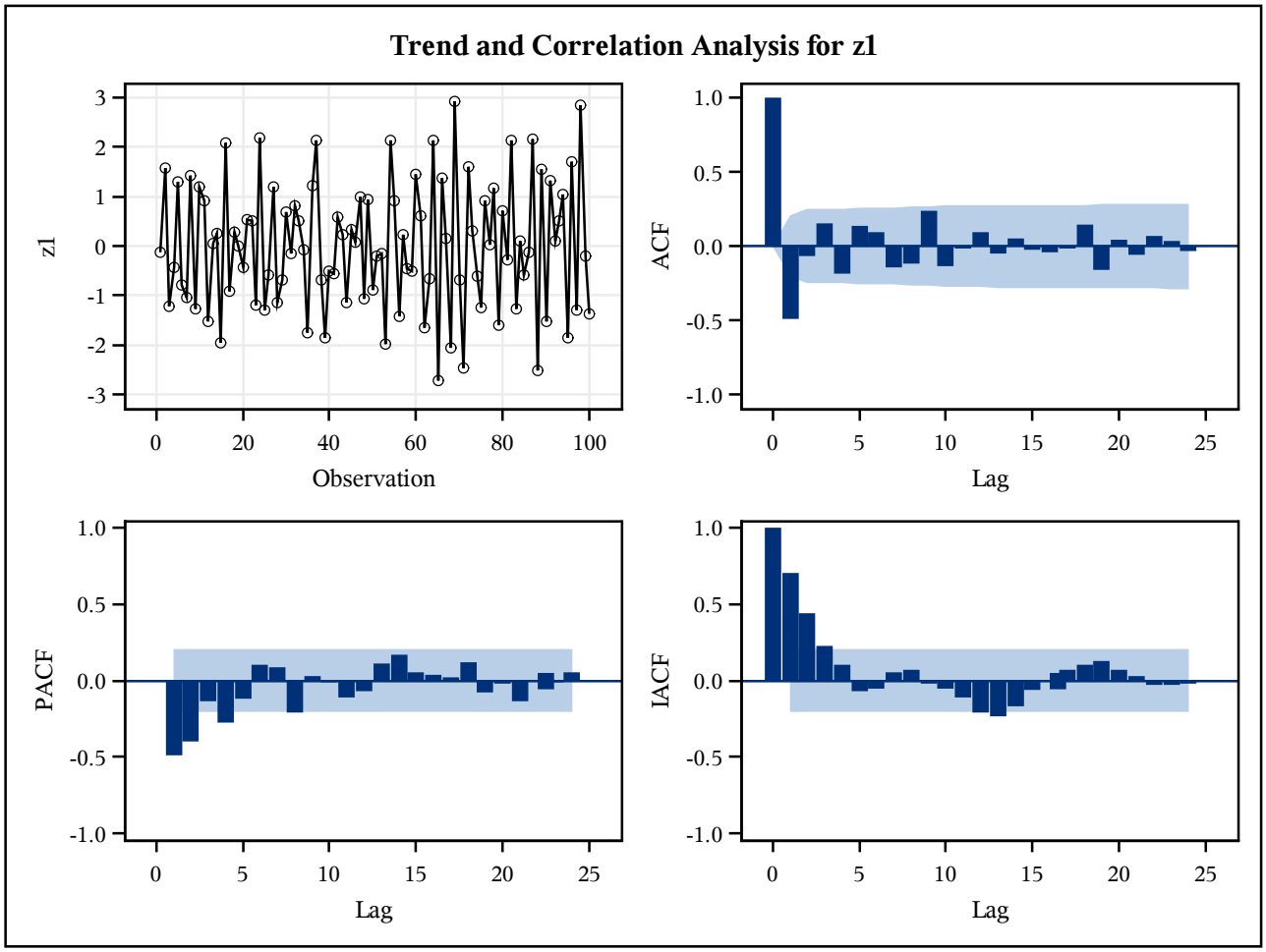
Autocorrelation Check for White Noise									
To Lag	**Chi-Square**	**DF**	**Pr > ChiSq**	**Autocorrelations**					
6	22.28	6	0.0011	0.430	-0.111	-0.066	-0.072	-0.089	0.033
12	27.30	12	0.0070	0.085	0.062	0.102	0.096	0.069	0.095
18	50.00	18	<.0001	-0.101	-0.267	-0.017	0.201	-0.020	-0.255
24	57.28	24	0.0002	-0.197	-0.086	-0.069	-0.057	-0.028	-0.045



The ARIMA Procedure

Name of Variable = z1	
Mean of Working Series	-0.00383
Standard Deviation	1.272064
Number of Observations	100

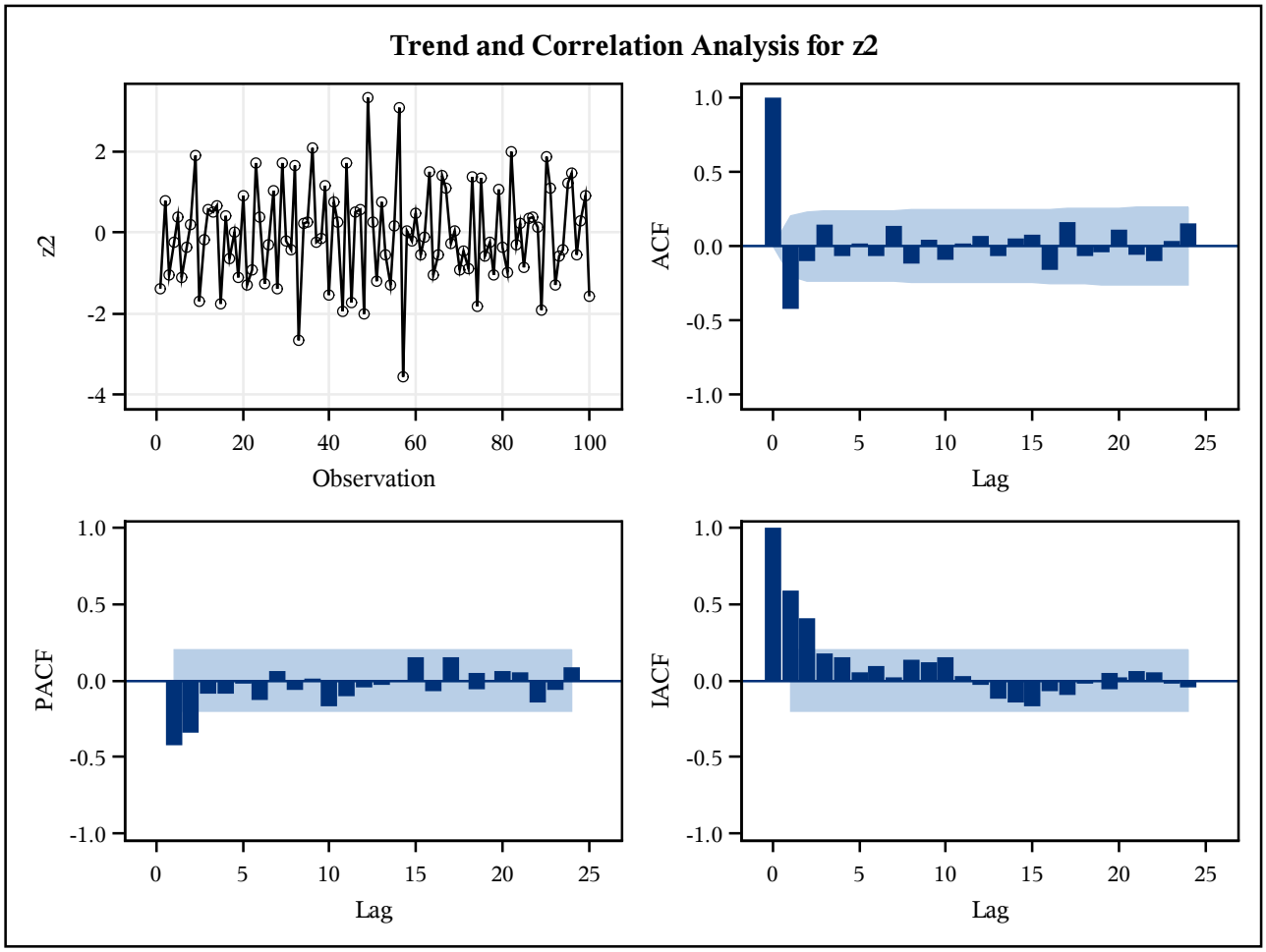
Autocorrelation Check for White Noise									
To Lag	**Chi-Square**	**DF**	**Pr > ChiSq**	**Autocorrelations**					
6	33.77	6	<.0001	-0.486	-0.067	0.150	-0.185	0.136	0.096
12	46.75	12	<.0001	-0.139	-0.114	0.236	-0.133	-0.020	0.098
18	50.09	18	<.0001	-0.048	0.049	-0.021	-0.037	-0.015	0.143
24	54.69	24	0.0003	-0.156	0.043	-0.056	0.065	0.036	-0.036



The ARIMA Procedure

Name of Variable = z2	
Mean of Working Series	-0.03406
Standard Deviation	1.205976
Number of Observations	100

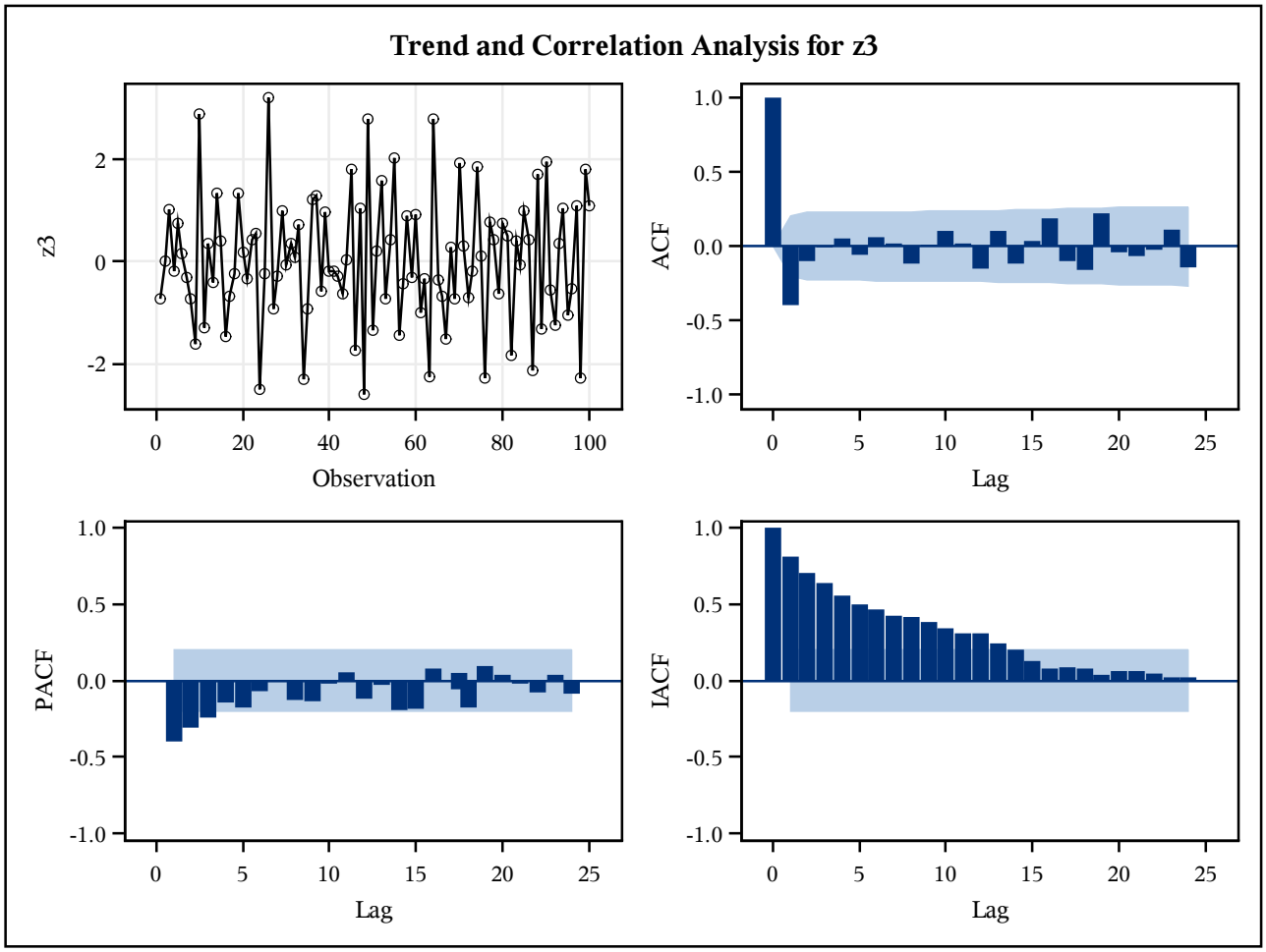
Autocorrelation Check for White Noise									
To Lag	**Chi-Square**	**DF**	**Pr > ChiSq**	**Autocorrelations**					
6	22.49	6	0.0010	-0.420	-0.105	0.141	-0.071	0.018	-0.070
12	27.63	12	0.0063	0.132	-0.114	0.043	-0.092	0.021	0.069
18	35.75	18	0.0076	-0.063	0.053	0.078	-0.156	0.158	-0.067
24	42.58	24	0.0111	-0.039	0.111	-0.058	-0.104	0.033	0.151



The ARIMA Procedure

Name of Variable = z3	
Mean of Working Series	0.029337
Standard Deviation	1.240083
Number of Observations	100

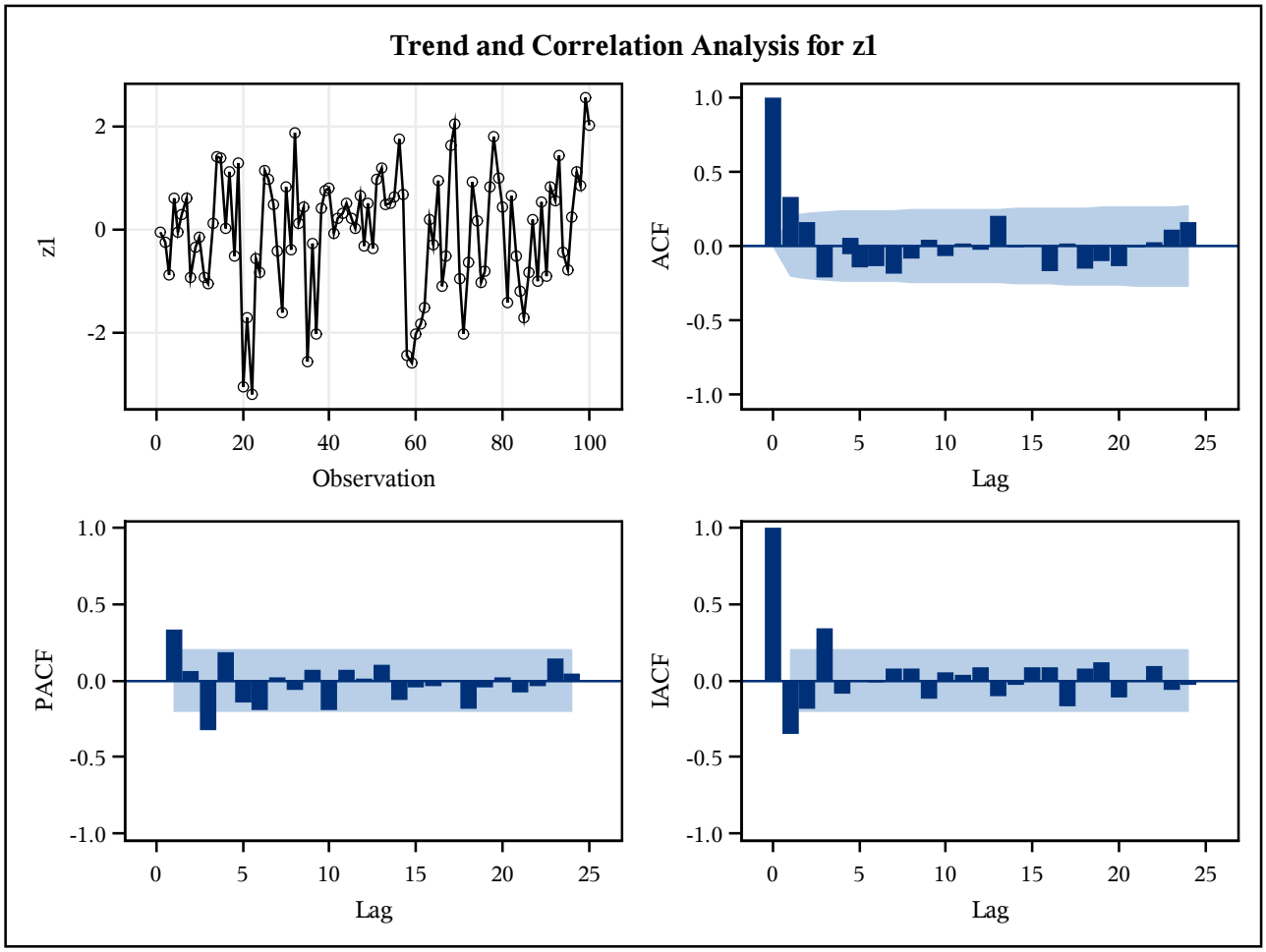
Autocorrelation Check for White Noise									
To Lag	**Chi-Square**	**DF**	**Pr > ChiSq**	**Autocorrelations**					
6	18.50	6	0.0051	-0.399	-0.101	-0.011	0.049	-0.057	0.064
12	24.09	12	0.0198	0.022	-0.118	0.012	0.101	0.019	-0.155
18	35.83	18	0.0074	0.104	-0.117	0.035	0.187	-0.104	-0.159
24	47.13	24	0.0032	0.220	-0.038	-0.066	-0.025	0.112	-0.143



The ARIMA Procedure

Name of Variable = z1	
Mean of Working Series	-0.05274
Standard Deviation	1.16748
Number of Observations	100

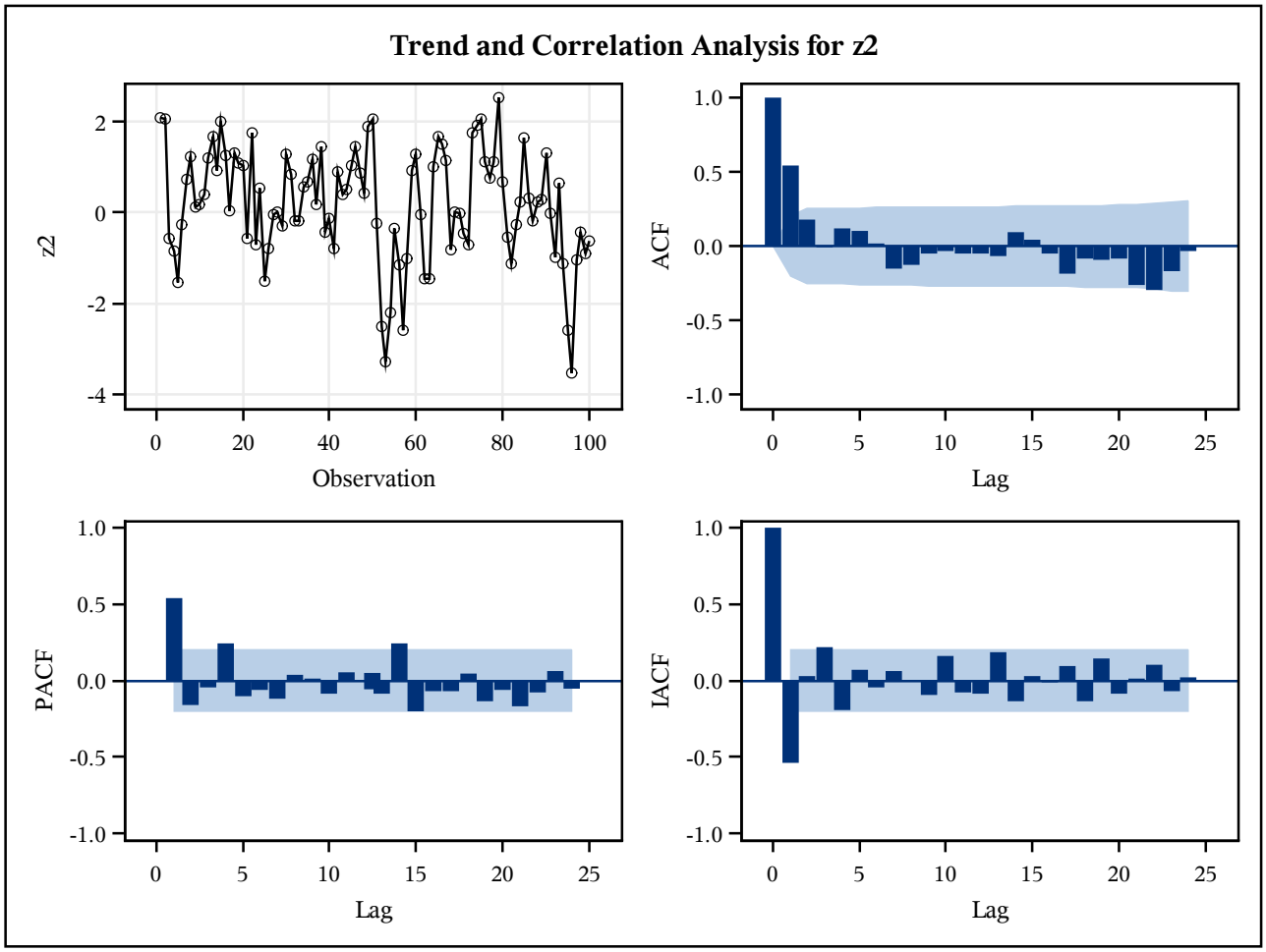
Autocorrelation Check for White Noise									
To Lag	Chi-Square	DF	Pr > ChiSq	Autocorrelations					
6	22.95	6	0.0008	0.331	0.166	-0.214	-0.002	-0.140	-0.131
12	28.29	12	0.0050	-0.183	-0.084	0.046	-0.069	0.019	-0.029
18	39.30	18	0.0026	0.203	-0.009	0.011	-0.165	0.015	-0.150
24	47.93	24	0.0026	-0.099	-0.134	-0.009	0.027	0.113	0.158



The ARIMA Procedure

Name of Variable = z2	
Mean of Working Series	0.189336
Standard Deviation	1.228689
Number of Observations	100

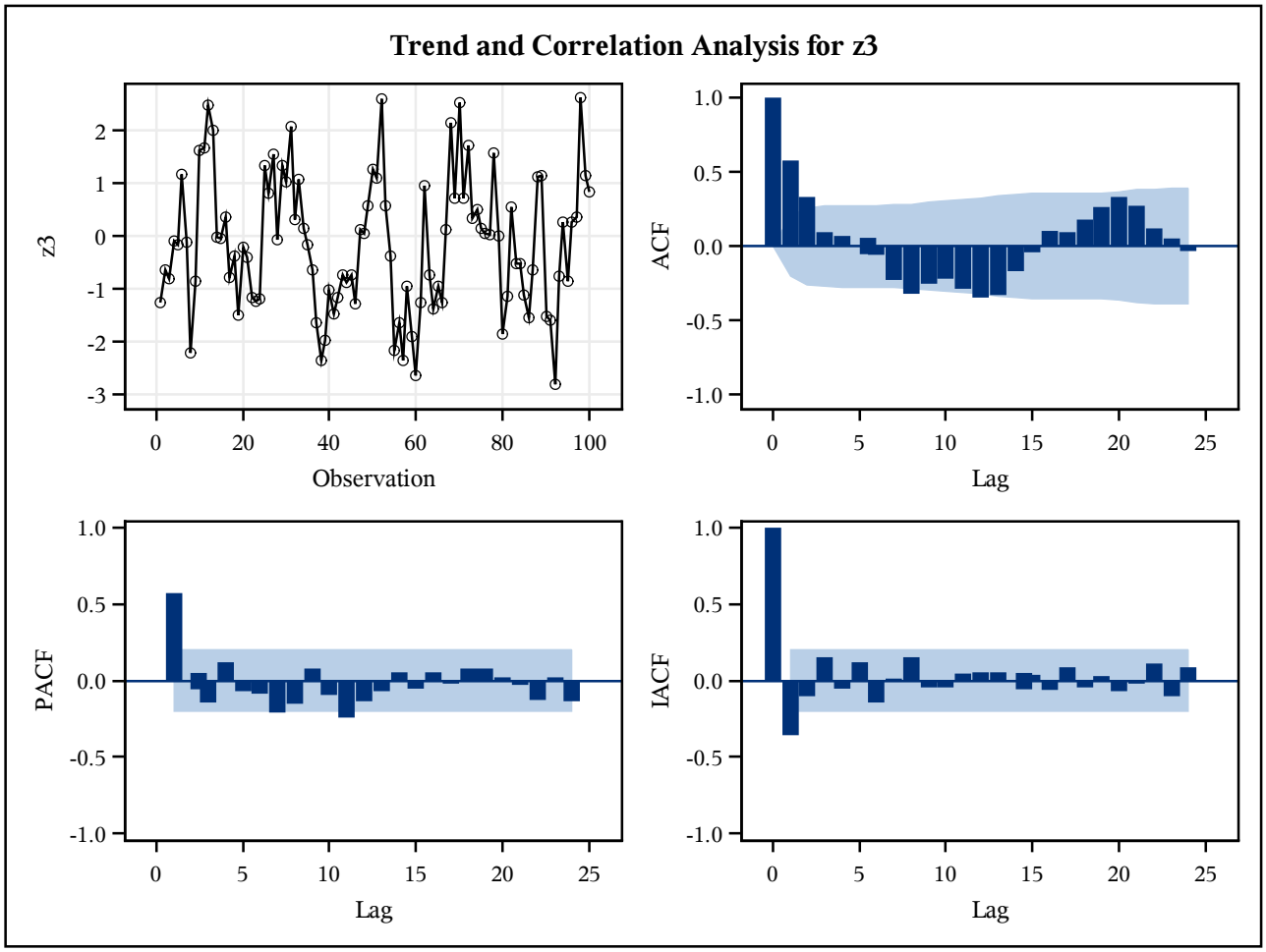
Autocorrelation Check for White Noise									
To Lag	**Chi-Square**	**DF**	**Pr > ChiSq**	**Autocorrelations**					
6	35.95	6	<.0001	0.540	0.179	-0.007	0.116	0.103	0.017
12	41.02	12	<.0001	-0.149	-0.124	-0.050	-0.033	-0.049	-0.048
18	48.06	18	0.0001	-0.067	0.095	0.047	-0.046	-0.182	-0.083
24	74.25	24	<.0001	-0.088	-0.082	-0.265	-0.296	-0.167	-0.036



The ARIMA Procedure

Name of Variable = z3	
Mean of Working Series	-0.14368
Standard Deviation	1.264319
Number of Observations	100

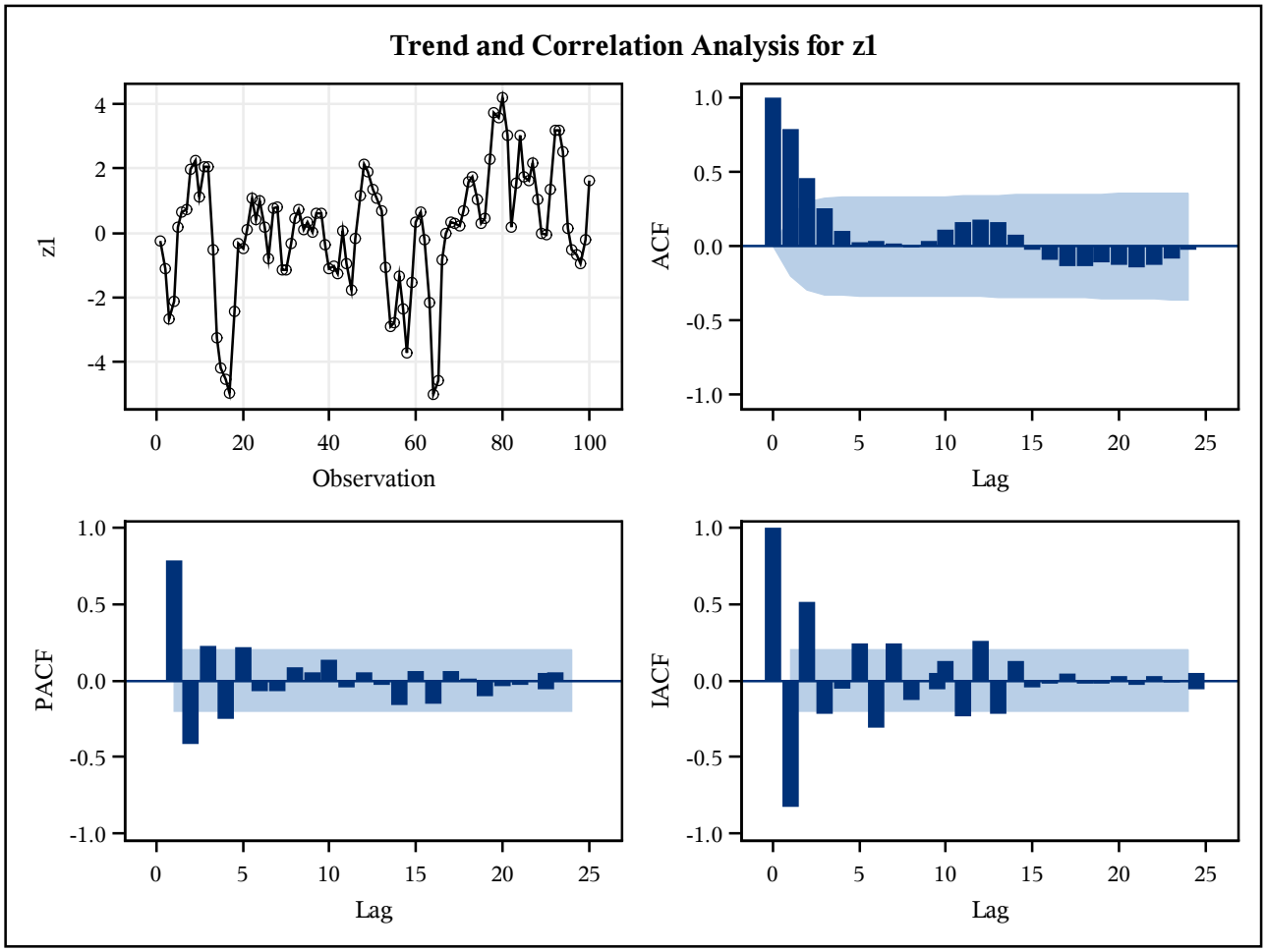
Autocorrelation Check for White Noise									
To Lag	**Chi-Square**	**DF**	**Pr > ChiSq**	**Autocorrelations**					
6	46.88	6	<.0001	0.573	0.329	0.090	0.072	-0.001	-0.059
12	99.41	12	<.0001	-0.224	-0.322	-0.255	-0.215	-0.283	-0.345
18	121.58	18	<.0001	-0.326	-0.168	-0.038	0.101	0.096	0.176
24	155.87	24	<.0001	0.261	0.333	0.268	0.117	0.054	-0.032



The ARIMA Procedure

Name of Variable = z1	
Mean of Working Series	0.062621
Standard Deviation	1.890939
Number of Observations	100

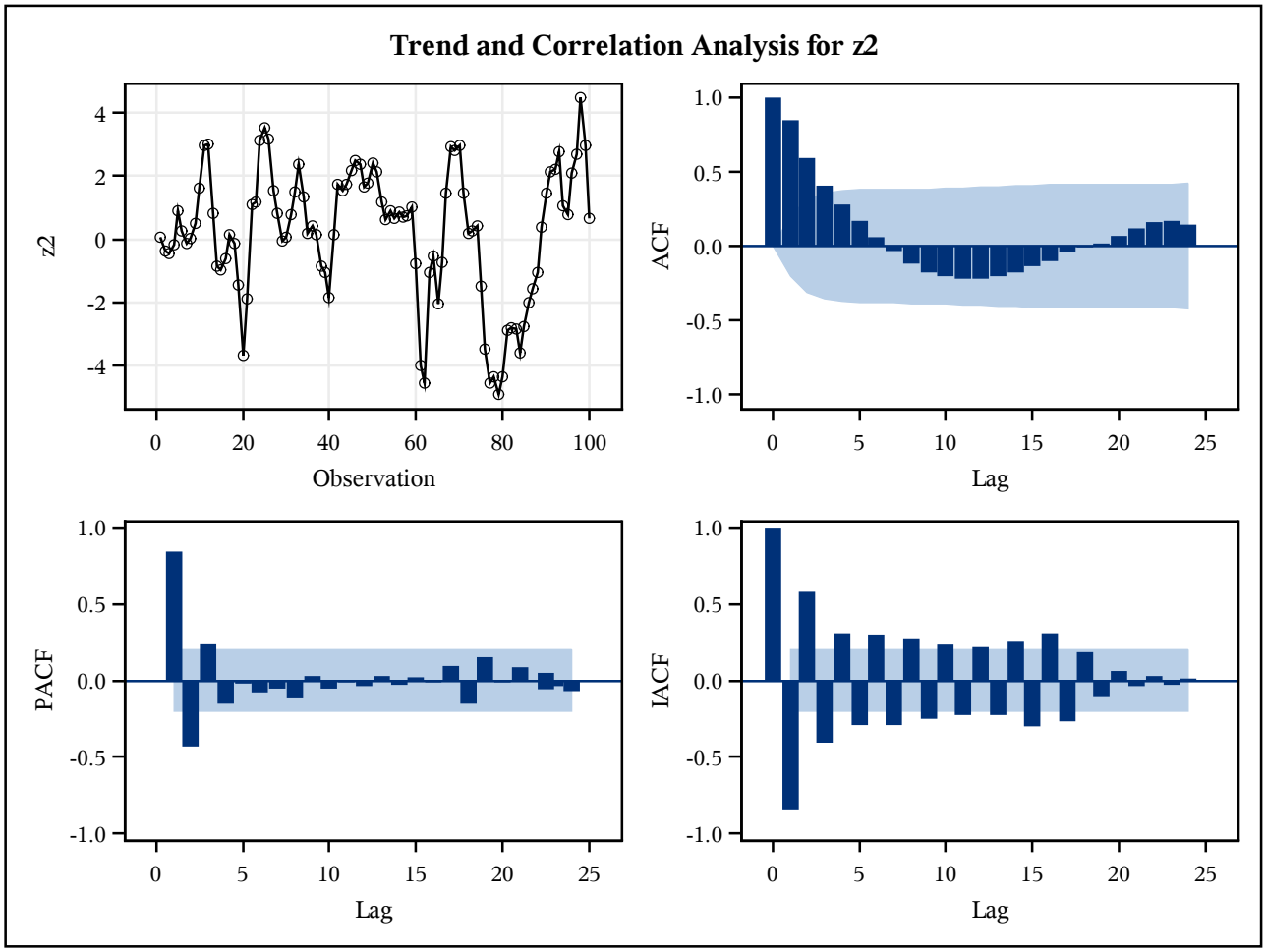
Autocorrelation Check for White Noise									
To Lag	**Chi-Square**	**DF**	**Pr > ChiSq**	**Autocorrelations**					
6	93.16	6	<.0001	0.784	0.456	0.254	0.105	0.029	0.034
12	101.19	12	<.0001	0.015	-0.007	0.032	0.108	0.160	0.178
18	110.54	18	<.0001	0.163	0.075	-0.026	-0.092	-0.136	-0.133
24	119.78	24	<.0001	-0.110	-0.128	-0.144	-0.124	-0.081	-0.021



The ARIMA Procedure

Name of Variable = z2	
Mean of Working Series	0.238963
Standard Deviation	2.058619
Number of Observations	100

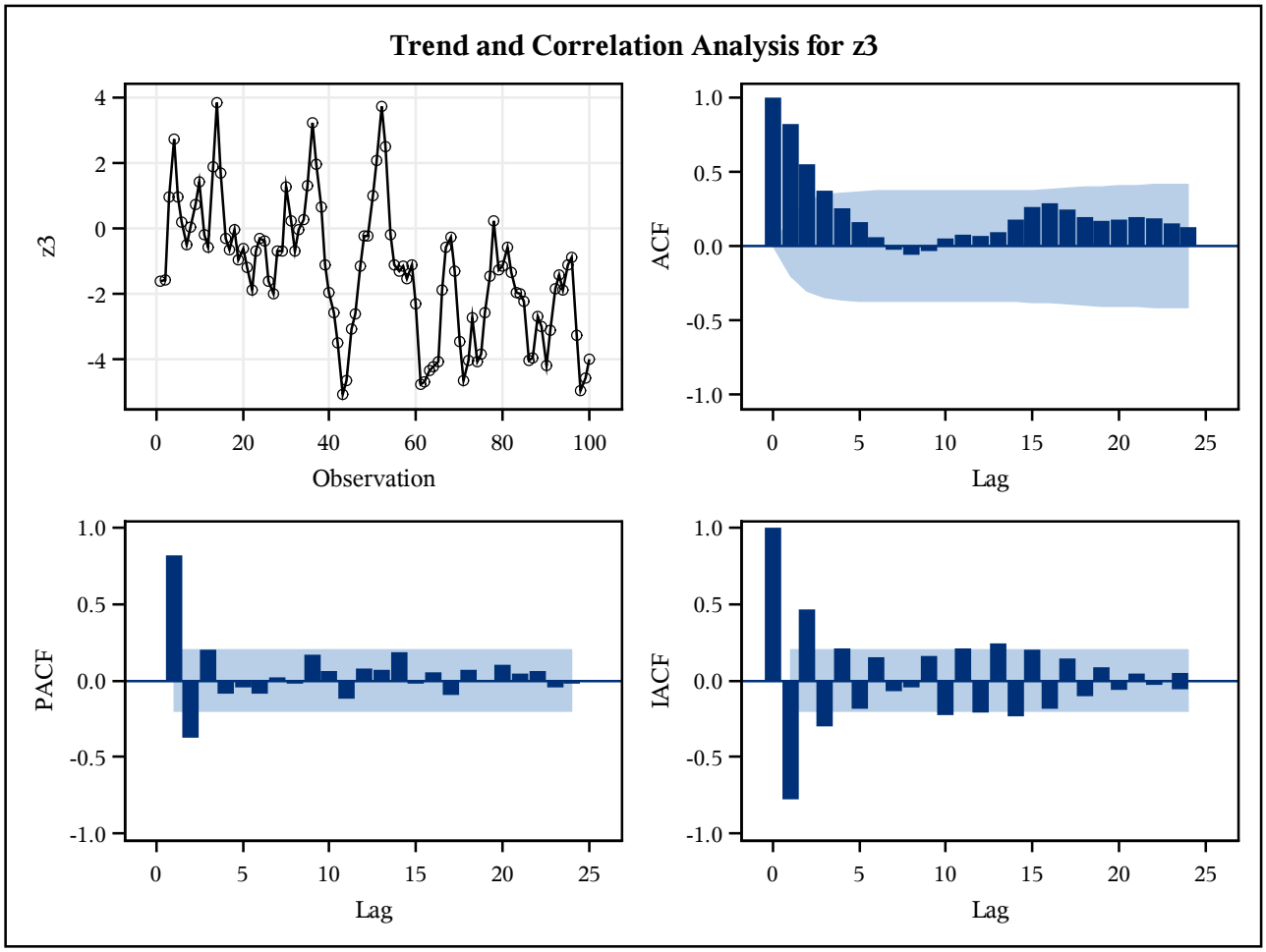
Autocorrelation Check for White Noise									
To Lag	**Chi-Square**	**DF**	**Pr > ChiSq**	**Autocorrelations**					
6	139.76	6	<.0001	0.845	0.592	0.410	0.283	0.170	0.063
12	160.62	12	<.0001	-0.031	-0.118	-0.179	-0.206	-0.215	-0.217
18	172.66	18	<.0001	-0.203	-0.173	-0.138	-0.099	-0.041	-0.005
24	185.24	24	<.0001	0.022	0.064	0.118	0.164	0.172	0.143



The ARIMA Procedure

Name of Variable = z3	
Mean of Working Series	-1.26717
Standard Deviation	2.033572
Number of Observations	100

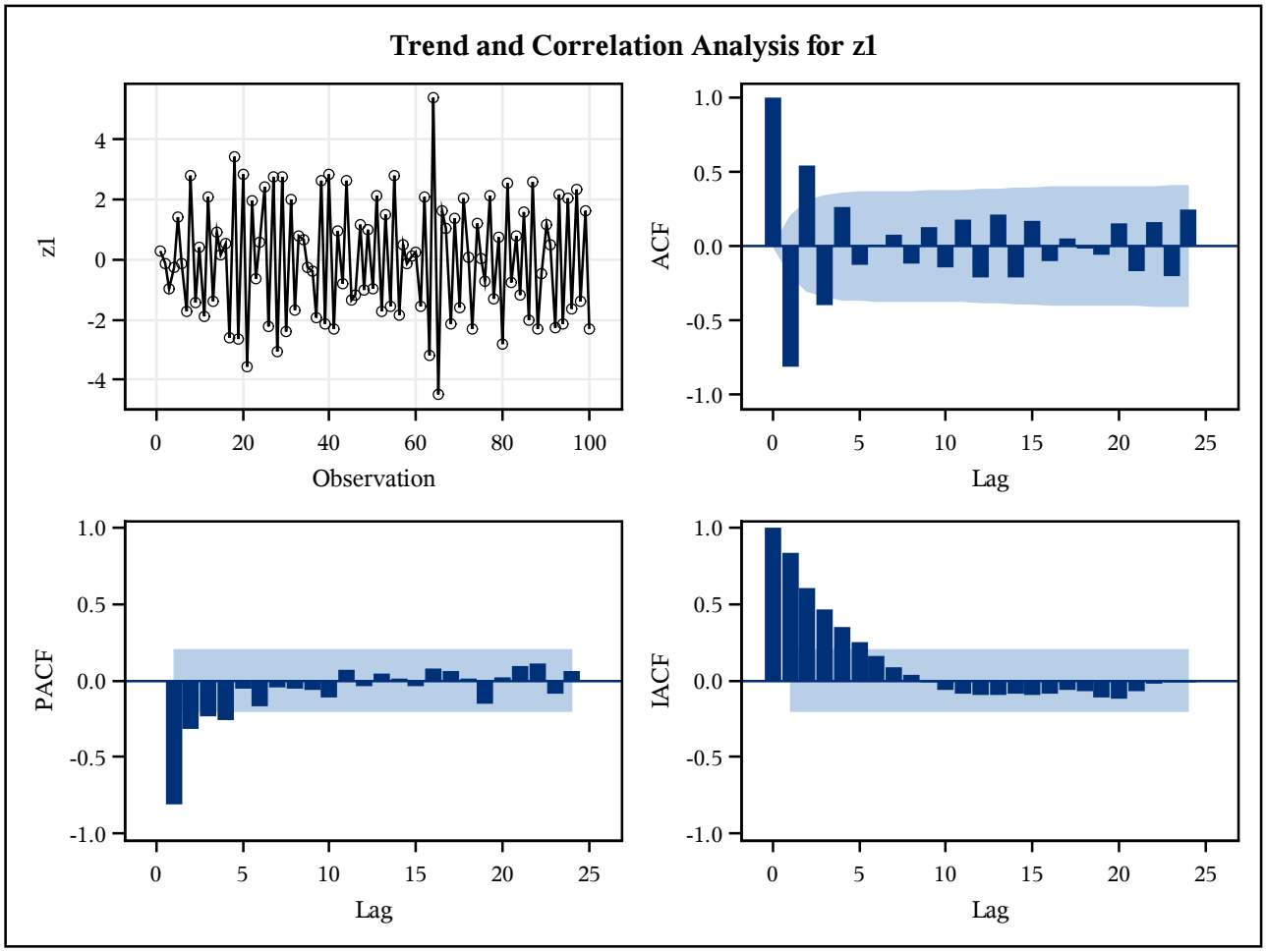
Autocorrelation Check for White Noise									
To Lag	**Chi-Square**	**DF**	**Pr > ChiSq**	**Autocorrelations**					
6	126.26	6	<.0001	0.822	0.553	0.373	0.259	0.161	0.057
12	128.30	12	<.0001	-0.021	-0.060	-0.030	0.048	0.076	0.071
18	163.39	18	<.0001	0.093	0.181	0.261	0.285	0.247	0.195
24	185.96	24	<.0001	0.171	0.182	0.195	0.187	0.154	0.125



The ARIMA Procedure

Name of Variable = z1	
Mean of Working Series	0.011081
Standard Deviation	1.91386
Number of Observations	100

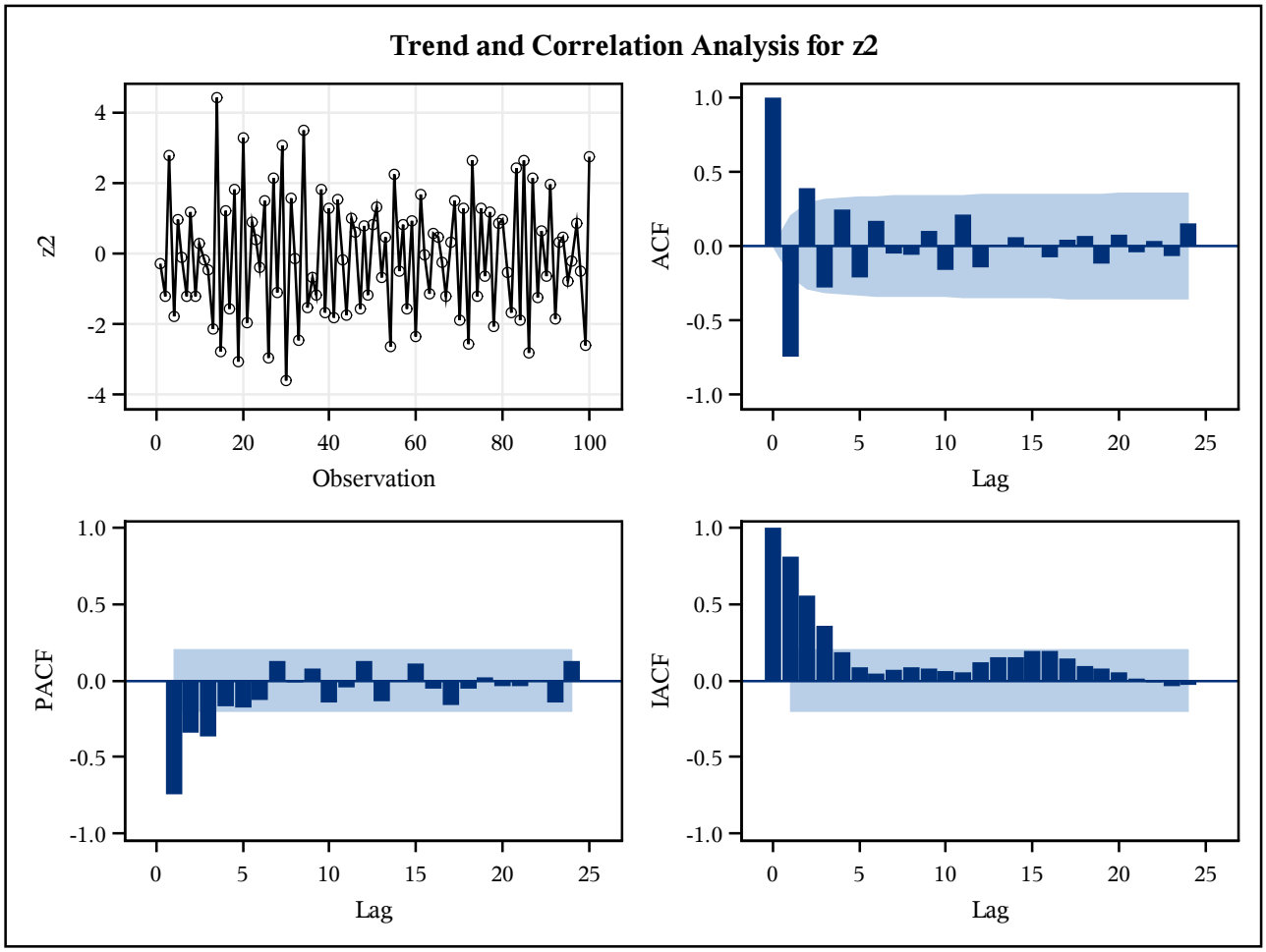
Autocorrelation Check for White Noise									
To Lag	**Chi-Square**	**DF**	**Pr > ChiSq**	**Autocorrelations**					
6	124.16	6	<.0001	-0.809	0.545	-0.399	0.262	-0.127	0.009
12	139.34	12	<.0001	0.077	-0.120	0.128	-0.140	0.180	-0.210
18	155.04	18	<.0001	0.217	-0.207	0.170	-0.103	0.050	-0.020
24	179.03	24	<.0001	-0.058	0.155	-0.169	0.161	-0.201	0.246



The ARIMA Procedure

Name of Variable = z2	
Mean of Working Series	-0.04427
Standard Deviation	1.697265
Number of Observations	100

Autocorrelation Check for White Noise									
To Lag	**Chi-Square**	**DF**	**Pr > ChiSq**	**Autocorrelations**					
6	95.65	6	<.0001	-0.741	0.394	-0.283	0.249	-0.213	0.167
12	108.05	12	<.0001	-0.053	-0.061	0.106	-0.162	0.210	-0.144
18	109.94	18	<.0001	0.010	0.056	-0.011	-0.073	0.046	0.068
24	116.28	24	<.0001	-0.115	0.076	-0.040	0.031	-0.067	0.150



The ARIMA Procedure

Name of Variable = z3	
Mean of Working Series	-0.01504
Standard Deviation	2.028302
Number of Observations	100

Autocorrelation Check for White Noise									
To Lag	**Chi-Square**	**DF**	**Pr > ChiSq**	**Autocorrelations**					
6	160.02	6	<.0001	-0.831	0.572	-0.428	0.375	-0.332	0.286
12	187.62	12	<.0001	-0.243	0.201	-0.169	0.174	-0.207	0.210
18	190.50	18	<.0001	-0.137	0.019	0.014	0.038	-0.059	-0.010
24	194.03	24	<.0001	0.091	-0.104	0.082	-0.039	-0.003	0.013