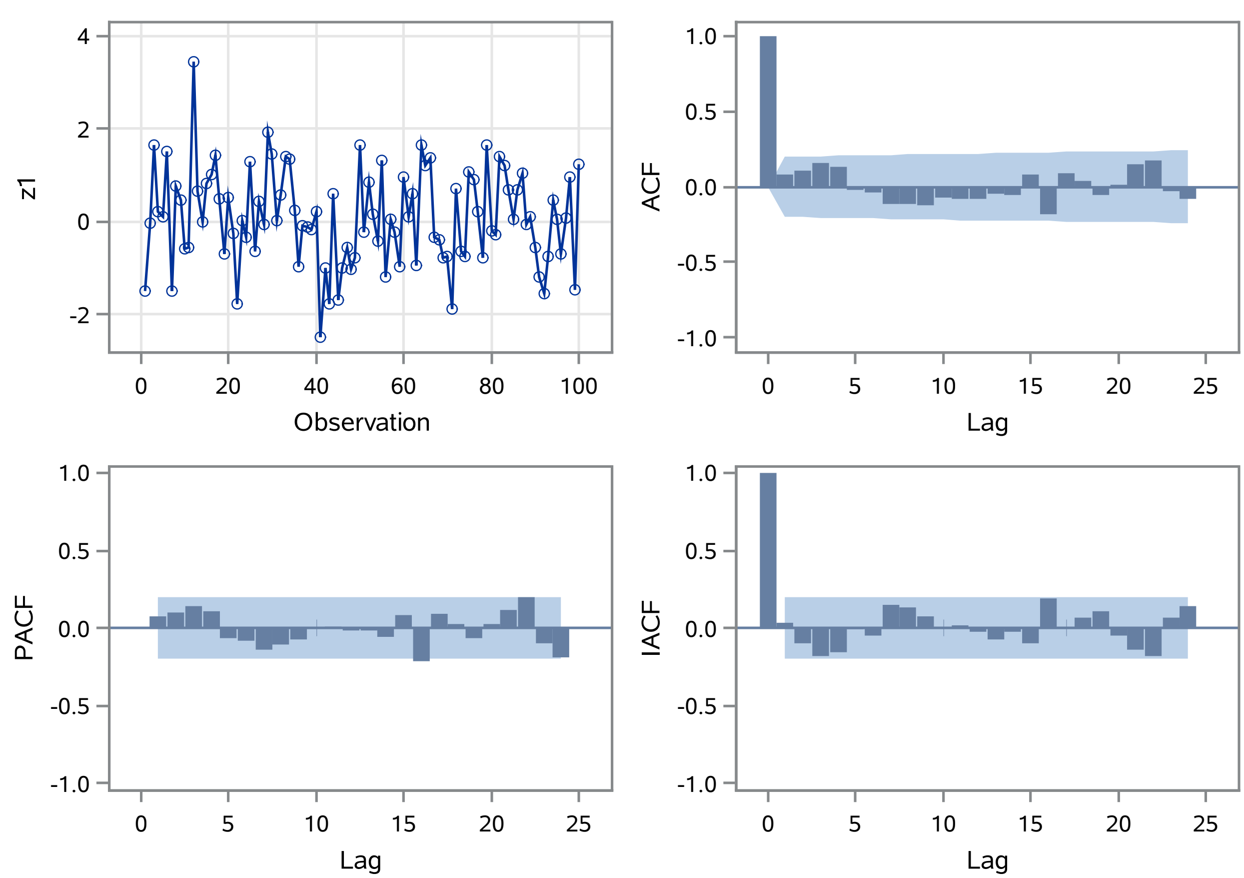
The ARIMA Procedure

Name of Variable = z1	
Mean of Working Series	0.089792
Standard Deviation	1.01936
Number of Observations	100

Autocorrelation Check for White Noise									
To Lag	Chi-Square	DF	Pr > ChiSq	Autocorrelations					
6	6.34	6	0.3865	0.078	0.104	0.156	0.131	-0.023	-0.035
12	12.90	12	0.3761	-0.110	-0.118	-0.123	-0.075	-0.078	-0.076
18	19.55	18	0.3588	-0.047	-0.055	0.083	-0.181	0.091	0.043
24	27.95	24	0.2621	-0.051	0.016	0.154	0.177	-0.026	-0.078

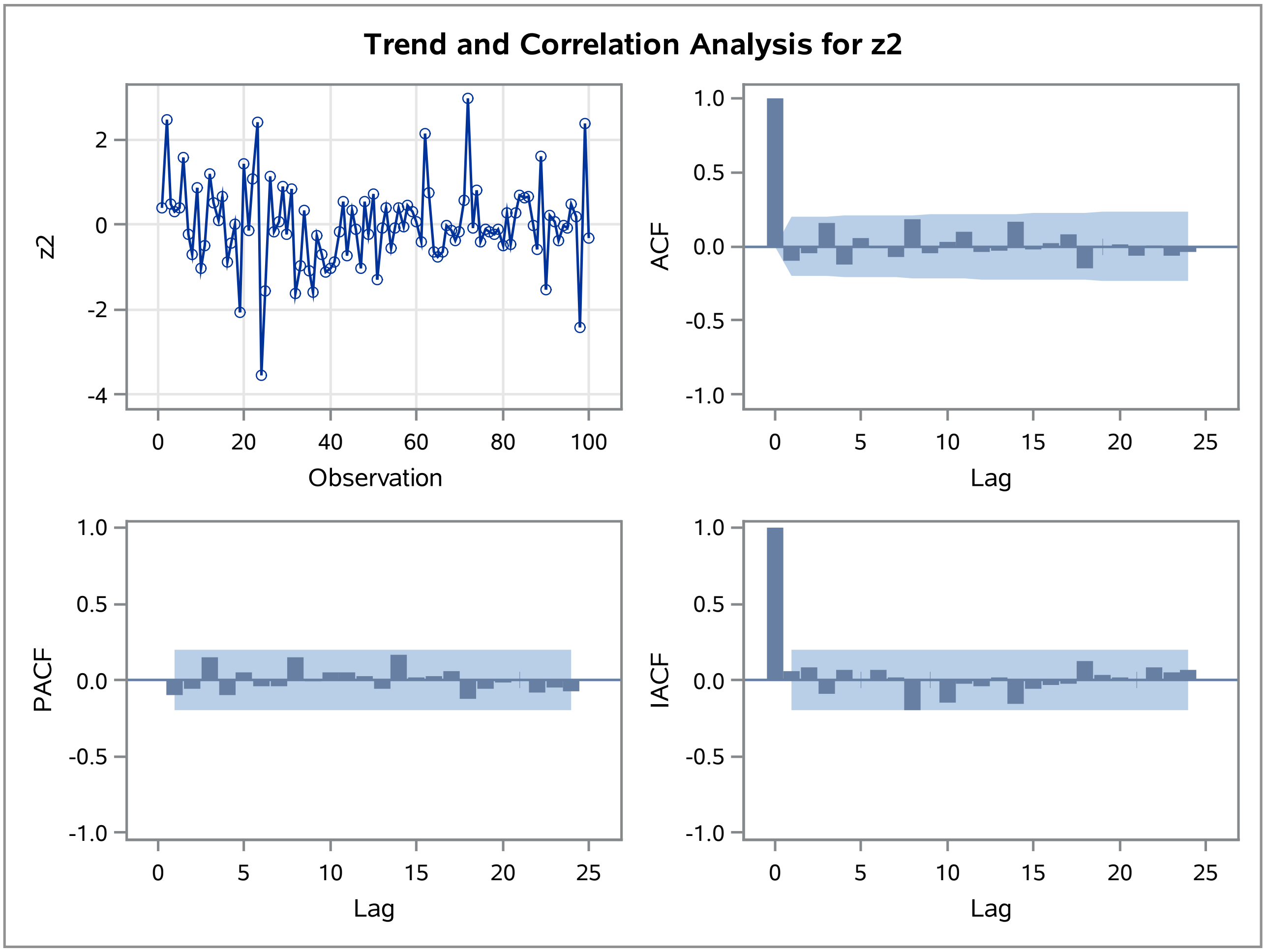
Trend and Correlation Analysis for z1



Name of Variable = z2	
Mean of Working Series	-0.00201
Standard Deviation	0.993926
Number of Observations	100

The ARIMA Procedure

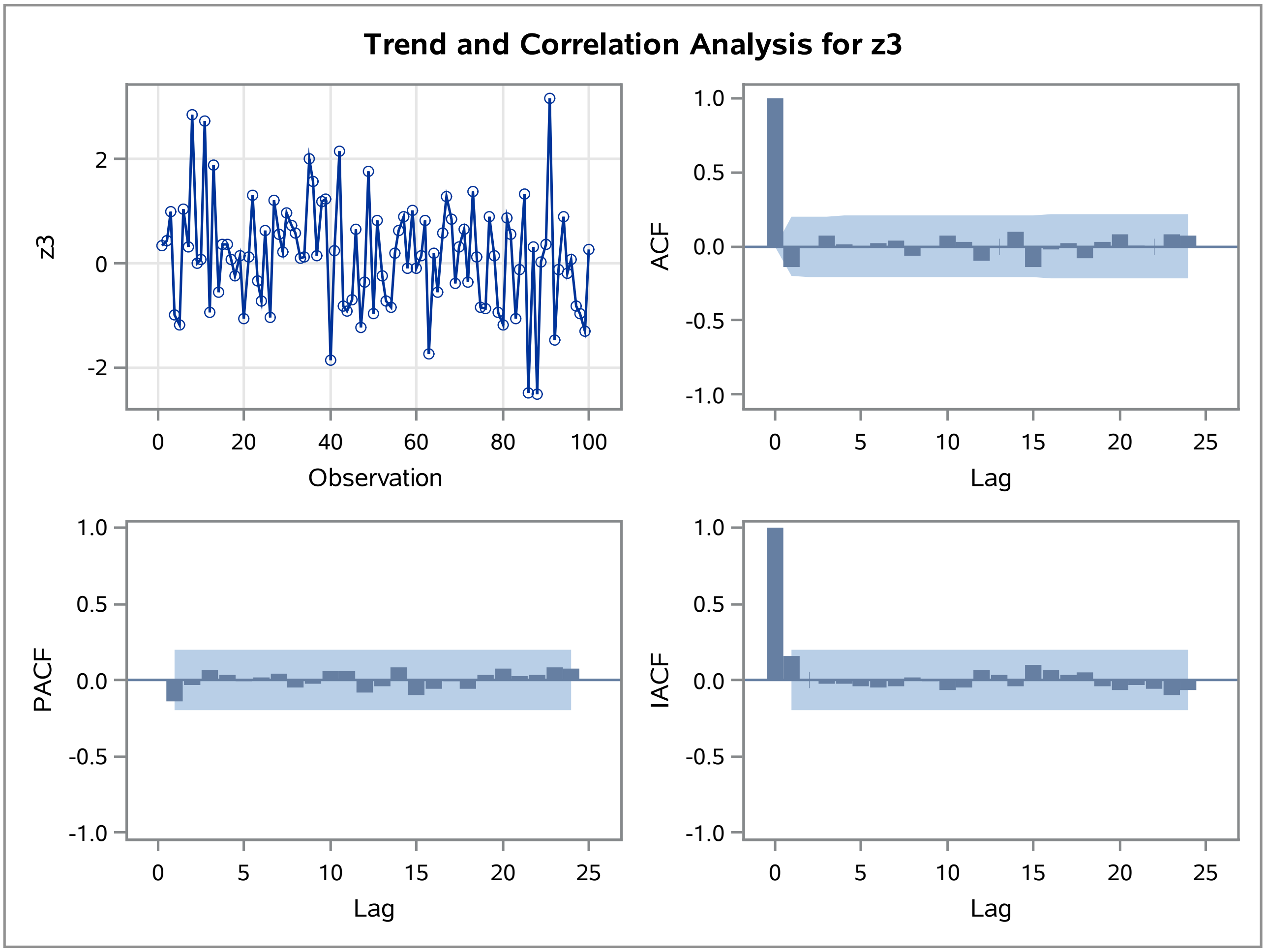
Autocorrelation Check for White Noise									
To Lag	Chi-Square	DF	Pr > ChiSq	Autocorrelations					
6	5.90	6	0.4344	-0.095	-0.049	0.161	-0.125	0.053	-0.013
12	11.63	12	0.4757	-0.072	0.180	-0.042	0.027	0.099	-0.035
18	18.50	18	0.4233	-0.033	0.164	-0.022	0.026	0.083	-0.144
24	19.71	24	0.7130	-0.003	0.012	-0.064	0.006	-0.060	-0.037



Name of Variable = z3	
Mean of Working Series	0.140748
Standard Deviation	1.044006
Number of Observations	100

The ARIMA Procedure

Autocorrelation Check for White Noise									
To Lag	**Chi-Square**	**DF**	**Pr > ChiSq**	**Autocorrelations**					
6	2.78	6	0.8363	-0.142	-0.012	0.074	0.016	-0.015	0.022
12	5.30	12	0.9471	0.042	-0.062	-0.008	0.074	0.034	-0.100
18	9.59	18	0.9444	-0.005	0.095	-0.139	-0.020	0.026	-0.078
24	12.04	24	0.9795	0.028	0.078	0.005	-0.001	0.081	0.073



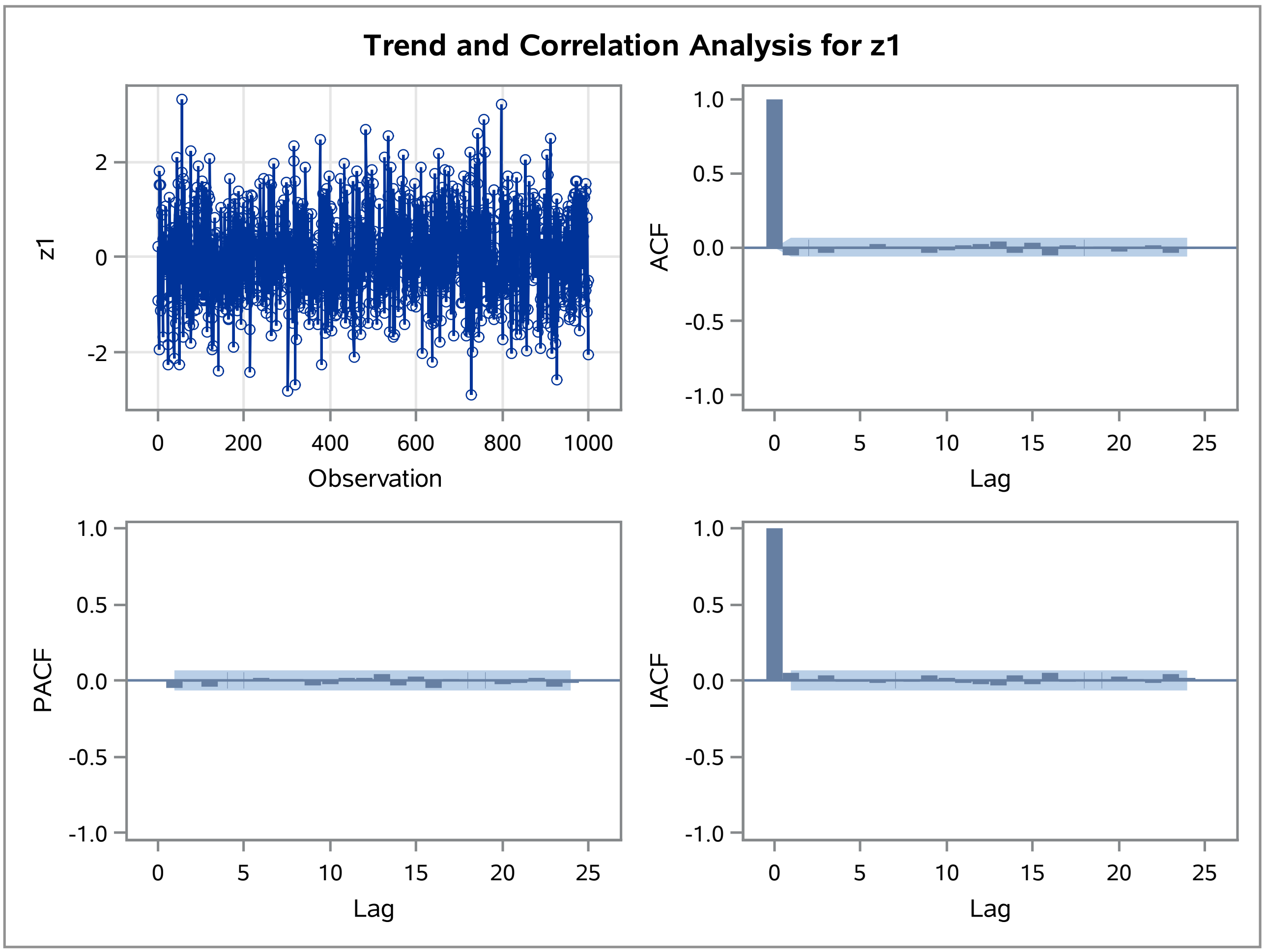
Random Shocks n=1,000

The ARIMA Procedure

Name of Variable = z1	
Mean of Working Series	0.023774
Standard Deviation	0.970943
Number of Observations	1000

Autocorrelation Check for White Noise

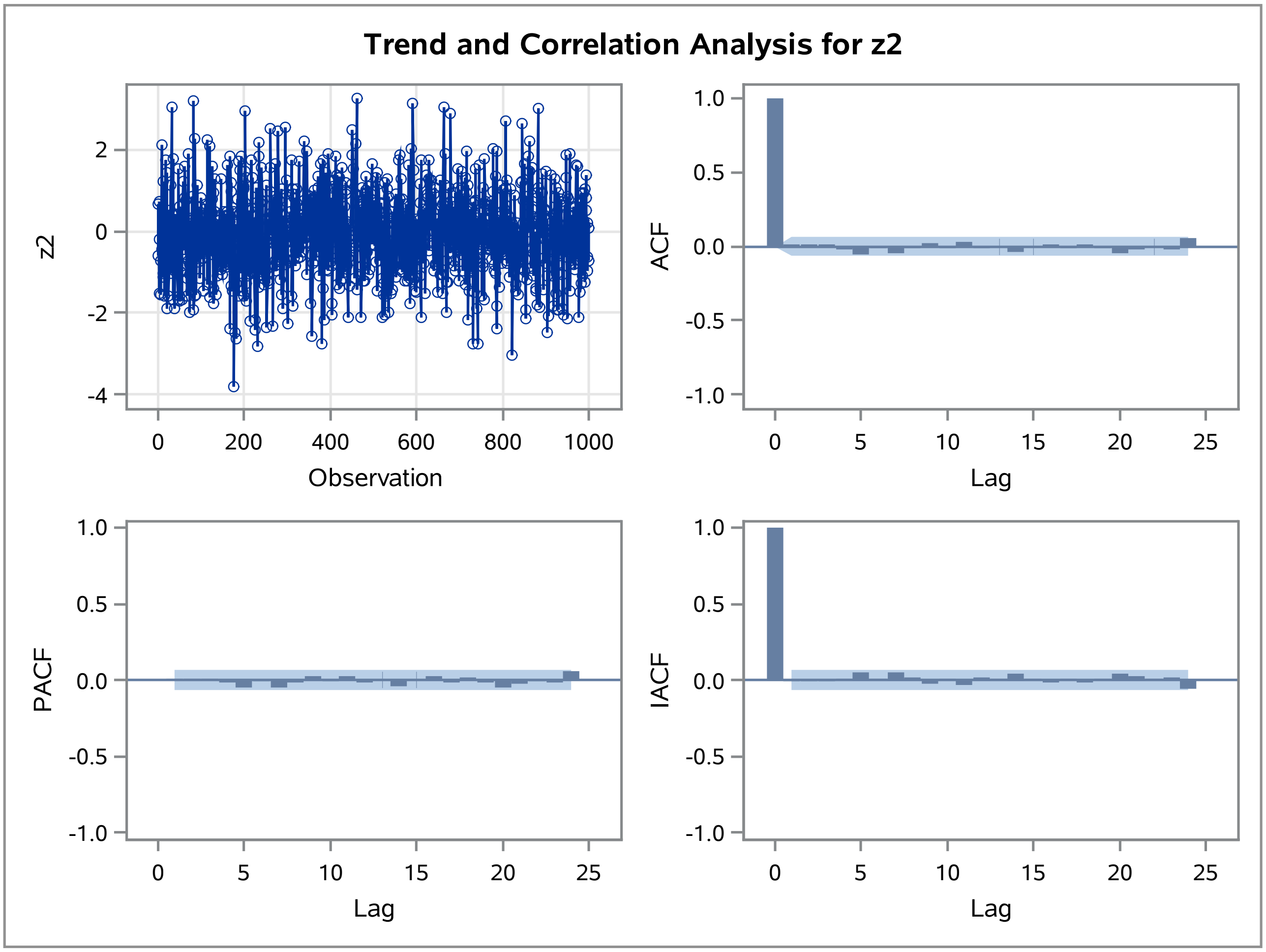
To Lag	Chi-Square	DF	Pr > ChiSq	Autocorrelations					
6	4.71	6	0.5810	-0.052	-0.003	-0.039	0.007	0.002	0.020
12	7.32	12	0.8360	0.007	0.005	-0.036	-0.023	0.017	0.018
18	14.55	18	0.6926	0.042	-0.036	0.029	-0.055	0.014	-0.003
24	17.42	24	0.8302	0.009	-0.028	-0.010	0.017	-0.038	-0.011



Name of Variable = z2	
Mean of Working Series	-0.03406
Standard Deviation	1.037372
Number of Observations	1000

The ARIMA Procedure

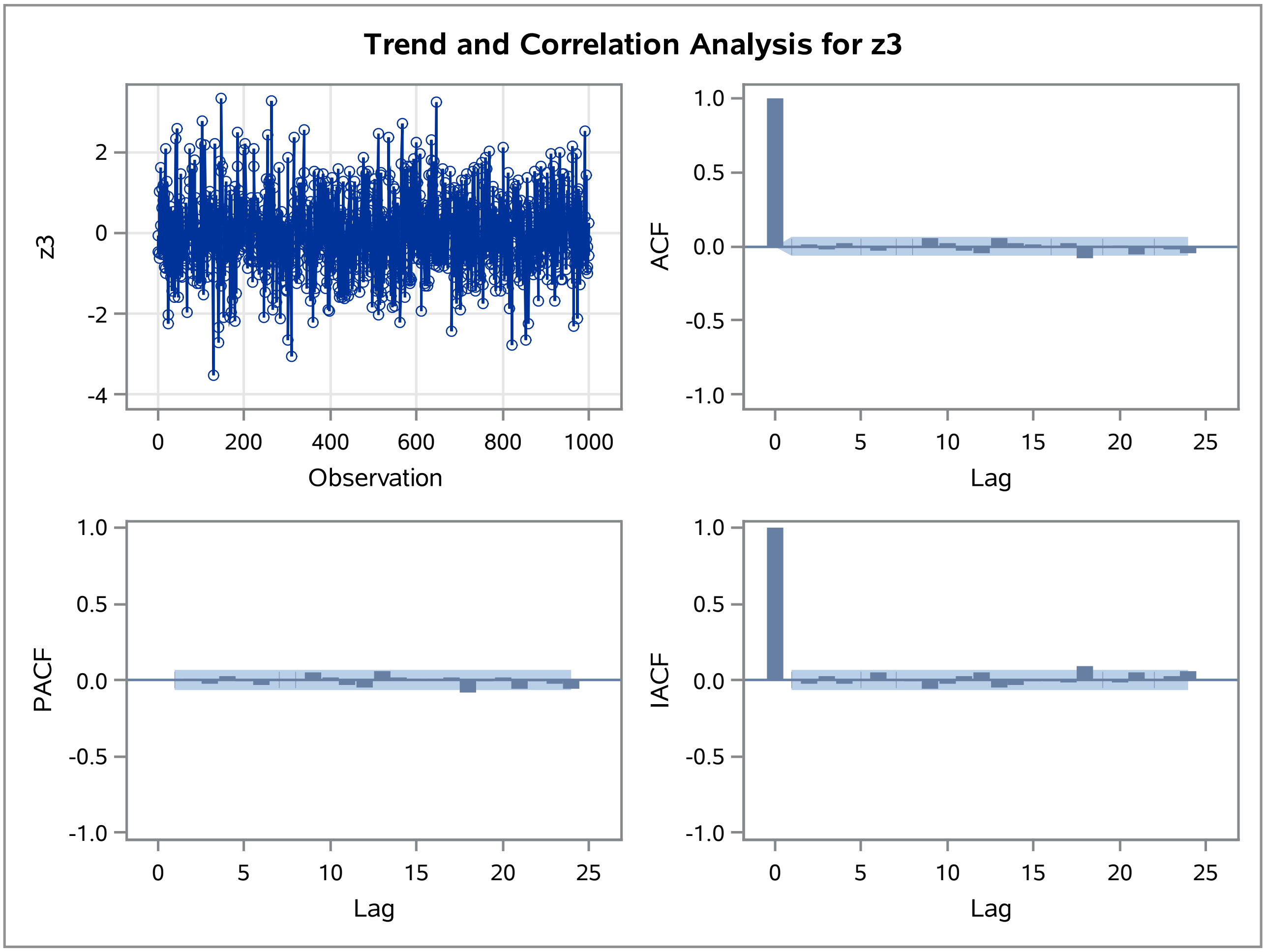
Autocorrelation Check for White Noise									
To Lag	**Chi-Square**	**DF**	**Pr > ChiSq**	**Autocorrelations**					
6	3.51	6	0.7423	0.012	0.010	0.010	-0.019	-0.051	-0.011
12	7.65	12	0.8122	-0.046	-0.015	0.024	-0.009	0.029	-0.013
18	10.03	18	0.9311	-0.001	-0.040	-0.001	0.017	-0.015	0.016
24	16.94	24	0.8514	-0.009	-0.047	-0.021	-0.005	-0.021	0.060



Name of Variable = z3	
Mean of Working Series	-0.00796
Standard Deviation	0.982035
Number of Observations	1000

The ARIMA Procedure

Autocorrelation Check for White Noise									
To Lag	Chi-Square	DF	Pr > ChiSq	Autocorrelations					
6	2.20	6	0.9002	0.000	0.011	-0.023	0.023	-0.004	-0.032
12	8.56	12	0.7396	-0.004	-0.003	0.053	0.020	-0.027	-0.049
18	18.67	18	0.4126	0.056	0.020	0.010	0.000	0.020	-0.077
24	24.81	24	0.4163	-0.007	0.007	-0.056	-0.004	-0.019	-0.049

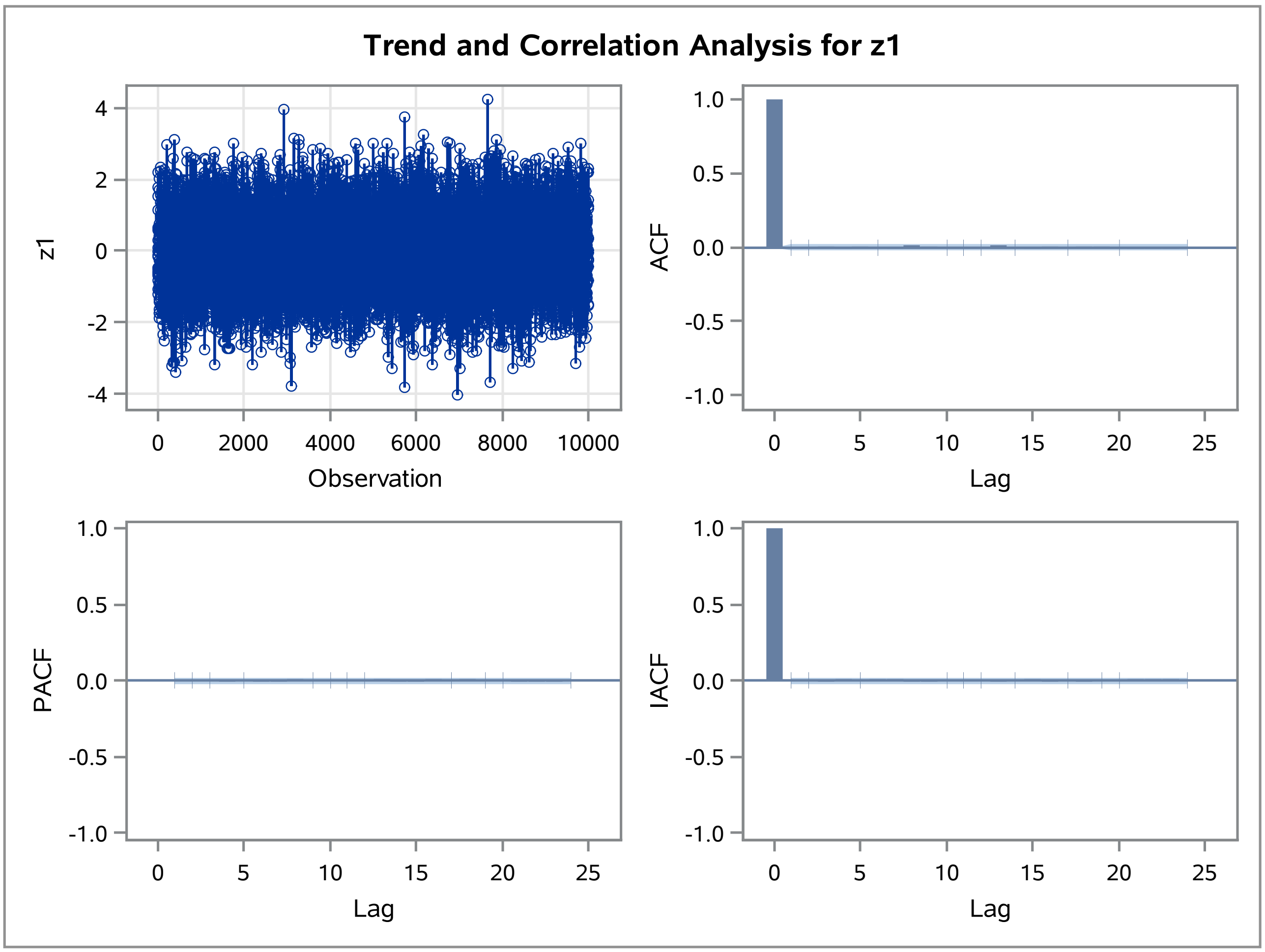


Random Shocks n=10,000

The ARIMA Procedure

Name of Variable = z1	
Mean of Working Series	-0.00834
Standard Deviation	1.008987
Number of Observations	10000

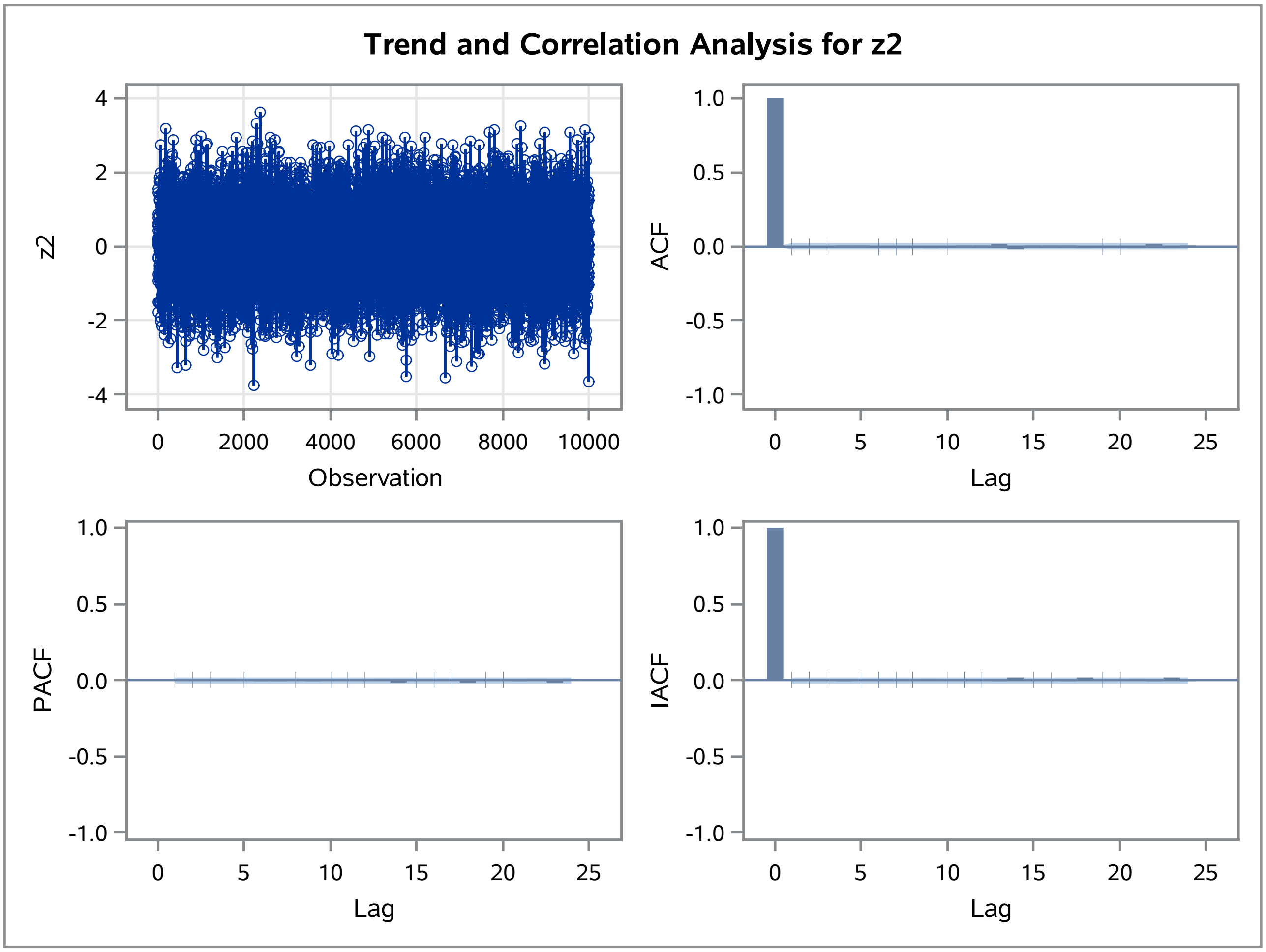
Autocorrelation Check for White Noise									
To Lag	**Chi-Square**	**DF**	**Pr > ChiSq**	**Autocorrelations**					
6	1.63	6	0.9505	-0.001	-0.000	0.004	-0.010	0.001	-0.007
12	4.11	12	0.9814	-0.010	0.012	0.003	-0.001	-0.000	-0.003
18	6.94	18	0.9906	0.010	-0.004	-0.009	0.006	-0.003	0.007
24	10.00	24	0.9946	0.001	-0.002	-0.009	-0.011	-0.009	-0.001



Name of Variable = z2	
Mean of Working Series	0.019452
Standard Deviation	0.989587
Number of Observations	10000

The ARIMA Procedure

Autocorrelation Check for White Noise									
To Lag	Chi-Square	DF	Pr > ChiSq	Autocorrelations					
6	0.71	6	0.9943	-0.002	-0.003	-0.003	0.006	0.001	-0.004
12	2.12	12	0.9992	-0.004	-0.003	-0.010	-0.002	0.003	0.001
18	9.82	18	0.9376	0.010	-0.020	0.003	0.002	0.004	-0.016
24	14.35	24	0.9384	-0.003	0.001	-0.009	0.011	-0.013	0.007



Name of Variable = z3	
Mean of Working Series	-0.01311
Standard Deviation	0.995608
Number of Observations	10000

The ARIMA Procedure

Autocorrelation Check for White Noise									
To Lag	Chi-Square	DF	Pr > ChiSq	Autocorrelations					
6	4.02	6	0.6735	0.005	0.010	0.006	-0.003	-0.006	-0.014
12	6.64	12	0.8803	0.008	-0.003	-0.002	0.013	-0.001	-0.001
18	16.13	18	0.5837	-0.015	-0.002	0.021	-0.004	0.010	-0.012
24	26.89	24	0.3096	0.016	0.005	-0.003	-0.020	0.012	-0.016