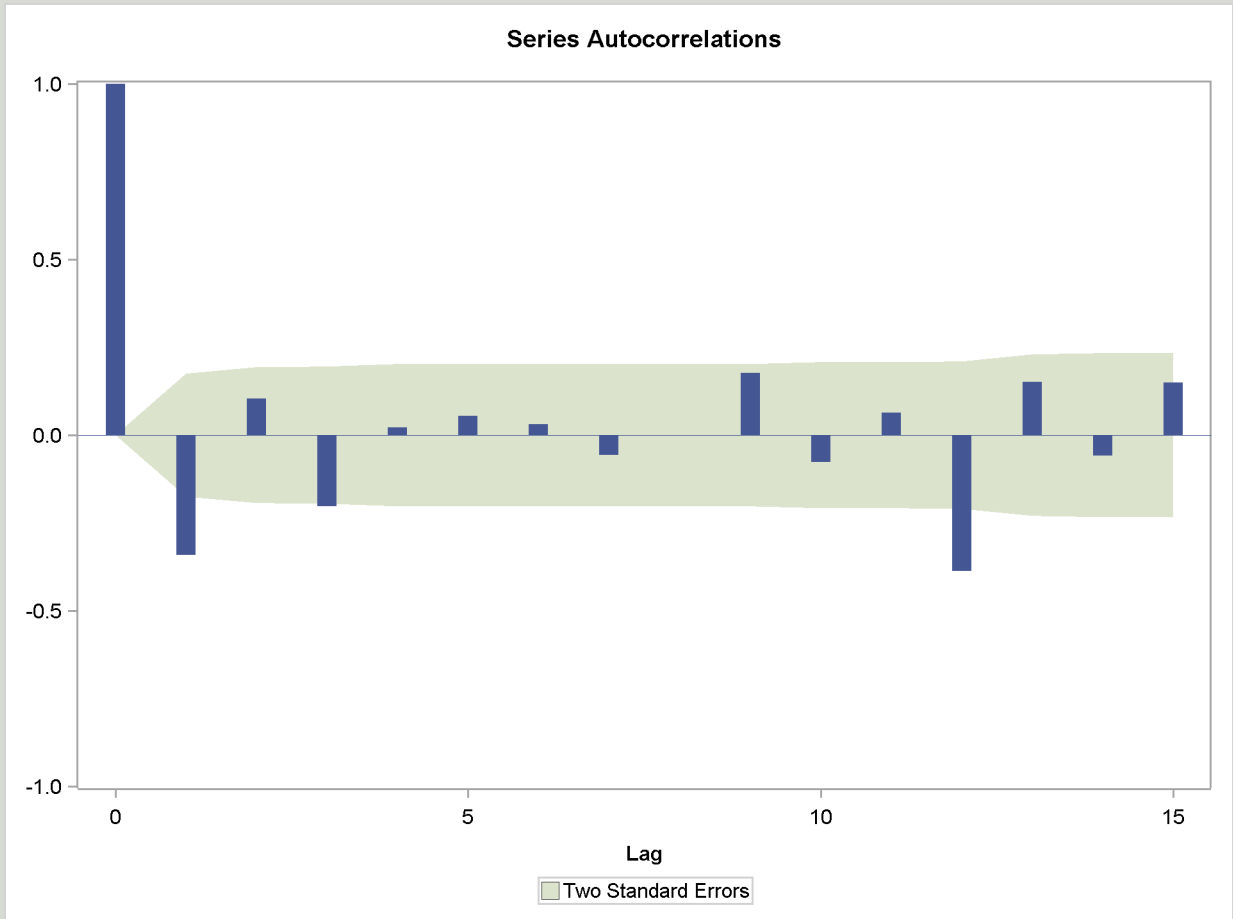


The SAS System
International Airline Passengers
(Box and Jenkins Series-G)

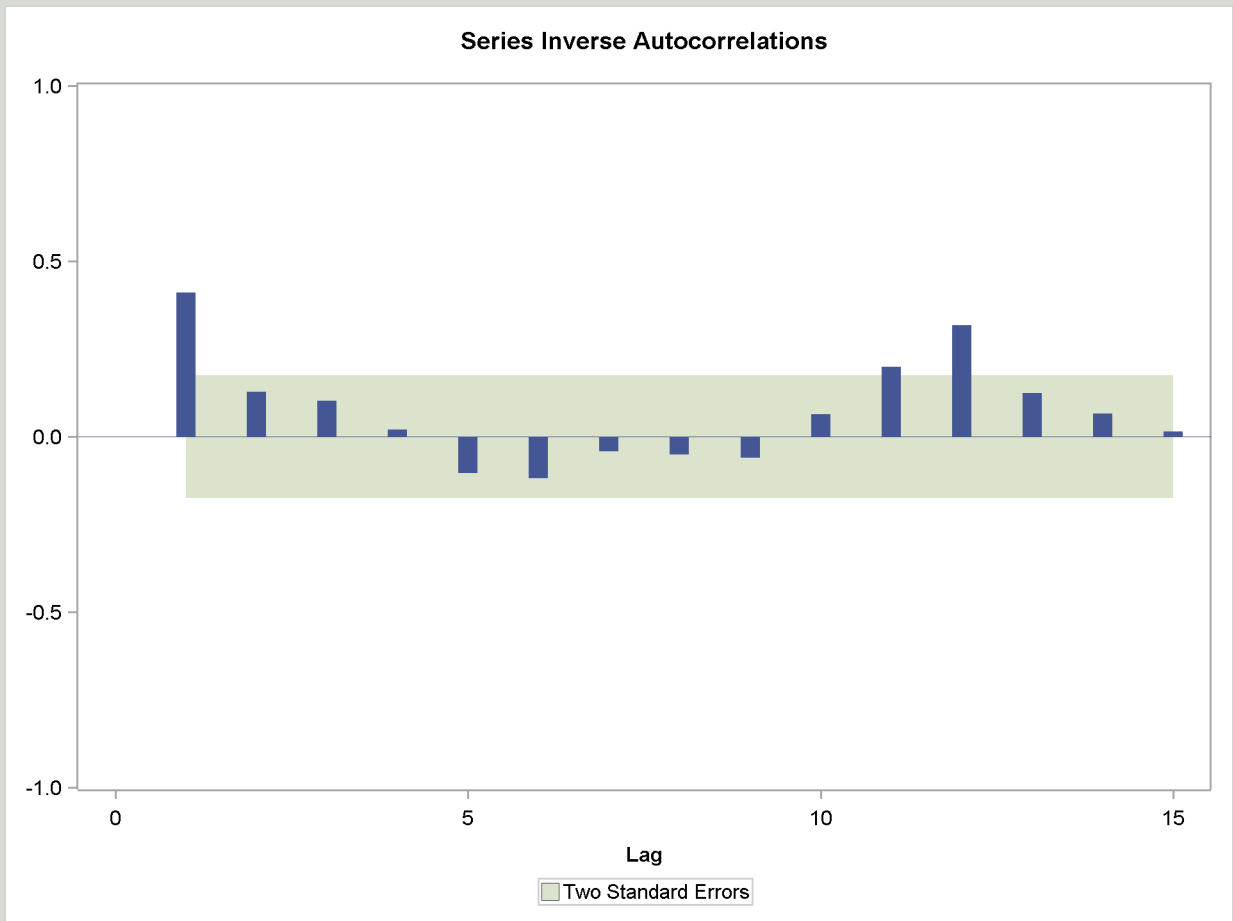
The ARIMA Procedure

| Name of Variable = xlog | |
|---|----------|
| Period(s) of Differencing | 1,12 |
| Mean of Working Series | 0.000291 |
| Standard Deviation | 0.045673 |
| Number of Observations | 131 |
| Observation(s) eliminated by differencing | 13 |



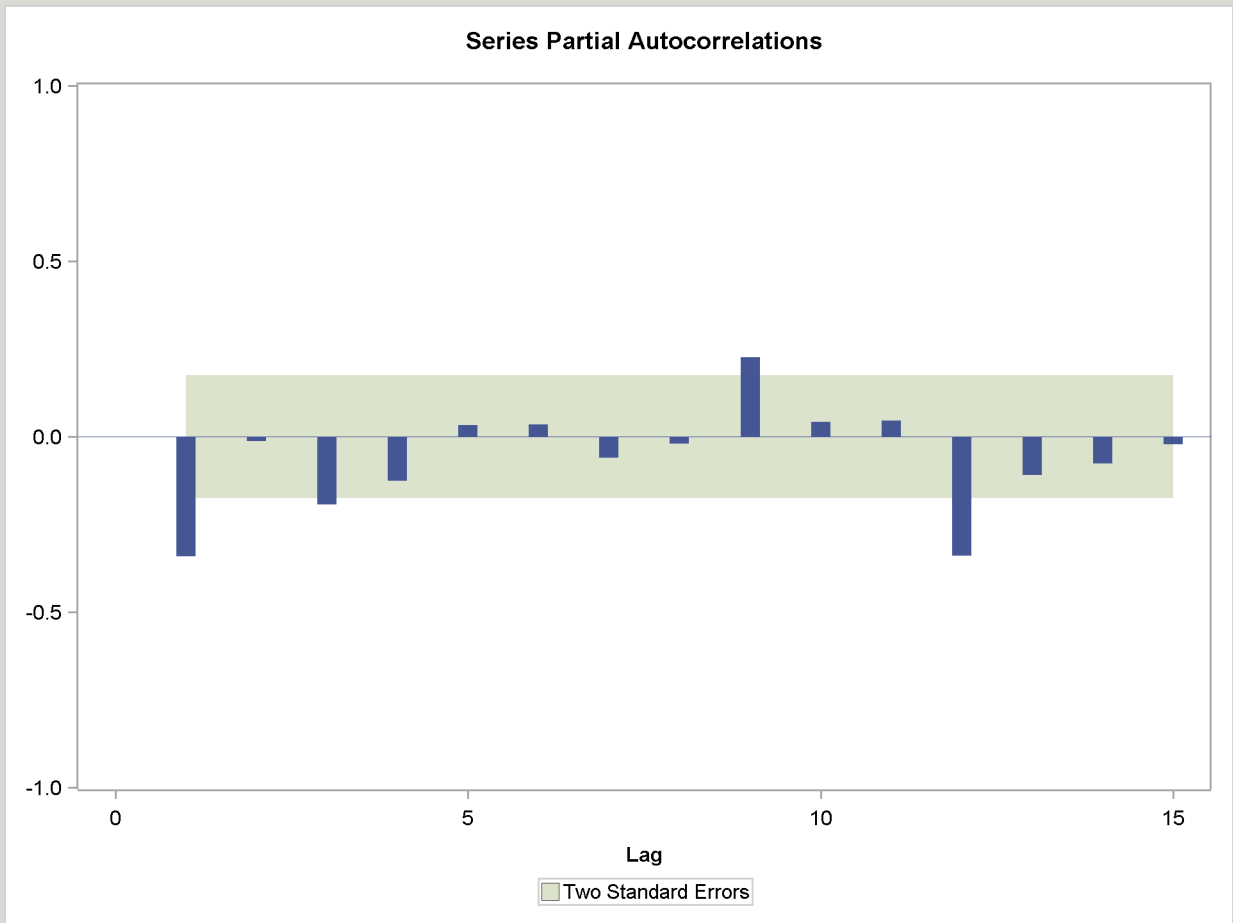
The SAS System
International Airline Passengers
(Box and Jenkins Series-G)

The ARIMA Procedure



The SAS System International Airline Passengers (Box and Jenkins Series-G)

The ARIMA Procedure



| Autocorrelation Check for White Noise | | | | | | | | | | |
|---------------------------------------|------------|----|------------|------------------|--------|--------|--------|-------|--------|---|
| To Lag | Chi-Square | DF | Pr > ChiSq | Autocorrelations | | | | | | |
| | | | | 1 | 2 | 3 | 4 | 5 | 6 | 7 |
| 6 | 23.27 | 6 | 0.0007 | -0.341 | 0.105 | -0.202 | 0.021 | 0.056 | 0.031 | |
| 12 | 51.47 | 12 | <.0001 | -0.056 | -0.001 | 0.176 | -0.076 | 0.064 | -0.387 | |

| Unconditional Least Squares Estimation | | | | | |
|--|----------|----------------|---------|----------------|-----|
| Parameter | Estimate | Standard Error | t Value | Approx Pr > t | Lag |
| MA1,1 | 0.39594 | 0.08149 | 4.86 | <.0001 | 1 |
| MA2,1 | 0.61331 | 0.07961 | 7.70 | <.0001 | 12 |

| | |
|---------------------|----------|
| Variance Estimate | 0.001363 |
| Std Error Estimate | 0.036921 |
| AIC | -484.755 |
| SBC | -479.005 |
| Number of Residuals | 131 |

**The SAS System
International Airline Passengers
(Box and Jenkins Series-G)**

The ARIMA Procedure

| Correlations of Parameter Estimates | | |
|--|--------|--------|
| Parameter | MA1,1 | MA2,1 |
| MA1,1 | 1.000 | -0.055 |
| MA2,1 | -0.055 | 1.000 |

| Autocorrelation Check of Residuals | | | | | | | | | |
|------------------------------------|------------|----|------------|------------------|--------|--------|--------|-------|-------|
| To Lag | Chi-Square | DF | Pr > ChiSq | Autocorrelations | | | | | |
| 6 | 5.56 | 4 | 0.2349 | 0.022 | 0.024 | -0.125 | -0.129 | 0.057 | 0.065 |
| 12 | 8.49 | 10 | 0.5816 | -0.065 | -0.042 | 0.102 | -0.060 | 0.023 | 0.007 |
| 18 | 13.23 | 16 | 0.6560 | 0.022 | 0.039 | 0.045 | -0.162 | 0.035 | 0.001 |
| 24 | 24.99 | 22 | 0.2978 | -0.106 | -0.104 | -0.037 | -0.027 | 0.219 | 0.040 |

| Model for variable xlog | |
|---------------------------|------|
| Period(s) of Differencing | 1,12 |

No mean term in this model.

| Moving Average Factors | |
|------------------------|---------------------|
| Factor 1: | 1 - 0.39594 B**(1) |
| Factor 2: | 1 - 0.61331 B**(12) |