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Final Estimates of Parameters

Type Coef SE Coef T P

AR 1 0.8859 0.0353 25.12 0.000

SAR 12 0.5901 0.0622 9.48 0.000

Constant 2.1905 0.3552 6.17 0.000

Mean 46.829 7.593

Number of observations: 180

Residuals: SS = 3989.14 (backforecasts excluded)

MS **= 22.54** DF = 177

Modified Box-Pierce (Ljung-Box) Chi-Square statistic

Lag 12 24 36 48

Chi-Square 13.8 31.4 43.6 60.5

DF 9 21 33 45

P-Value **0.129 0.068 0.103 0.061**

Forecasts from period 180

AR (1) SA (1)