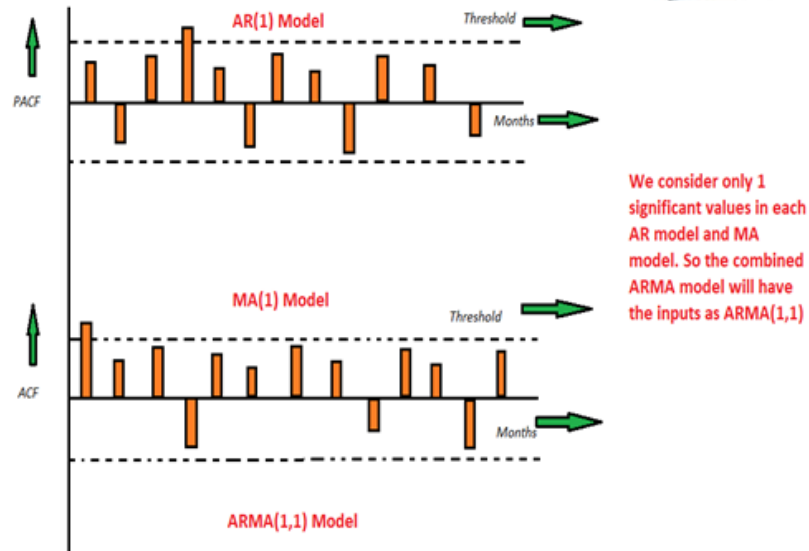


APPENDICES

APPENDIX A

ARMA (Auto Regressive Moving Average) Model



APPENDIX B

Final Estimates of Parameters

Type	Coef	SE Coef	T-Value	P-Value
AR 1	-0.4024	0.0970	-4.15	0.000
MA 1	0.9905	0.0180	55.10	0.000
Constant	0.0236	0.0668	0.35	0.725

Type	Coef	SE Coef	T-Value	P-Value
MA 1	1.01693	0.00580	175.38	0.000
Constant	-0.0218	0.0349	-0.62	0.535

Type	Coef	SE Coef	T-Value	P-Value
MA 1	1.20770	0.00731	165.14	0.000
MA 2	-0.2308	0.0701	-3.29	0.001
Constant	-0.0150	0.0990	-0.15	0.880

APPENDIX C

Final Estimates of Parameters

Type	Coef	SE Coef	T-Value	P-Value
MA 1	1.0122	0.0433	23.37	0.000
Constant	0.00097	0.00621	0.16	0.876

Type	Coef	SE Coef	T-Value	P-Value
AR 1	-0.309	0.107	-2.89	0.005
SAR 12	-0.9873	0.0274	-35.97	0.000
MA 1	0.9877	0.0171	57.74	0.000
SMA 12	-0.860	0.106	-8.12	0.000
Constant	0.0040	0.0104	0.38	0.704

Type	Coef	SE Coef	T-Value	P-Value
SAR 12	-0.9847	0.0298	-32.99	0.000
MA 1	0.9782	0.0242	40.34	0.000
SMA 12	-0.860	0.108	-7.98	0.000
Constant	0.0084	0.0194	0.43	0.666

APPENDIX D

Final Estimates of Parameters

Type	Coef	SE Coef	T-Value	P-Value
MA 1	0.9933	0.0212	46.90	0.000
Constant	-0.0294	0.0353	-0.83	0.407

Type	Coef	SE Coef	T-Value	P-Value
MA 1	0.9991	0.0563	17.76	0.000
SMA 12	-0.388	0.101	-3.84	0.000
Constant	-0.0334	0.0172	-1.94	0.055

Type	Coef	SE Coef	T-Value	P-Value
AR 1	-0.6021	0.0839	-7.17	0.000
SMA 12	-0.5057	0.0941	-5.37	0.000
Constant	0.13	1.50	0.09	0.932

APPENDIX E

Final Estimates of Parameters

Type	Coef	SE Coef	T-Value	P-Value
MA 1	-0.934	0.122	-7.66	0.000
Constant	5.02	1.54	3.26	0.004

Type	Coef	SE Coef	T-Value	P-Value
AR 1	0.618	0.174	3.55	0.002
Constant	1.905	0.906	2.10	0.048