

H1 FORECAST MODEL
NM 2010-2016 ED Data

The AUTOREG Procedure

Dependent Variable	TCC_PRE
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H1 FORECAST MODEL
NM 2010-2016 ED Data

The AUTOREG Procedure

Ordinary Least Squares Estimates			
SSE	20046.5288	DFE	61
MSE	328.63162	Root MSE	18.12820
SBC	550.121148	AIC	545.834879
MAE	15.1054376	AICC	546.034879
MAPE	3.42211301	HQC	547.520689
Durbin-Watson	0.0643	Total R-Square	0.0782

Parameter Estimates					
Variable	DF	Estimate	Standard Error	t Value	Approx Pr > t
Intercept	1	450.6662	5.2911	85.17	<.0001
TIME	1	-0.2857	0.1256	-2.27	0.0265

Estimates of Autocorrelations																							
Lag	Covariance	Correlation	-1	9	8	7	6	5	4	3	2	1	0	1	2	3	4	5	6	7	8	9	1
0	318.2	1.000000													*****								
1	293.8	0.923398													*****								
2	256.2	0.805130													*****								
3	206.8	0.649879													*****								

Preliminary MSE	38.9606
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Estimates of Autoregressive Parameters			
Lag	Coefficient	Standard Error	t Value
1	-1.134490	0.126463	-8.97
2	-0.006033	0.195405	-0.03
3	0.269103	0.126463	2.13

Expected Autocorrelations	
Lag	Autocorr
0	1.0000
1	0.9234
2	0.8051
3	0.6499

Coefficients for First NLAG Observations			
	1	2	3
1	0.3499158626	0	0
2	-0.841779324	0.9116104112	0
3	0.3107246248	-1.176257656	0.9631112783

Algorithm converged.

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Maximum Likelihood Estimates			
SSE	214.473255	DFE	58
MSE	3.69781	Root MSE	1.92297
SBC	283.438837	AIC	272.723163
MAE	1.53105283	AICC	273.775794
MAPE	0.34925549	HQC	276.93769
Log Likelihood	-131.36158	Transformed Regression R-Square	0.0089
Durbin-Watson	2.4249	Total R-Square	0.9901
		Observations	63

Parameter Estimates					
Variable	DF	Estimate	Standard Error	t Value	Approx Pr > t
Intercept	1	443.5302	9.9784	44.45	<.0001
TIME	1	-0.1691	0.2367	-0.71	0.4779
AR1	1	-1.7757	0.1321	-13.44	<.0001
AR2	1	0.7297	0.2541	2.87	0.0057
AR3	1	0.1026	0.1334	0.77	0.4450

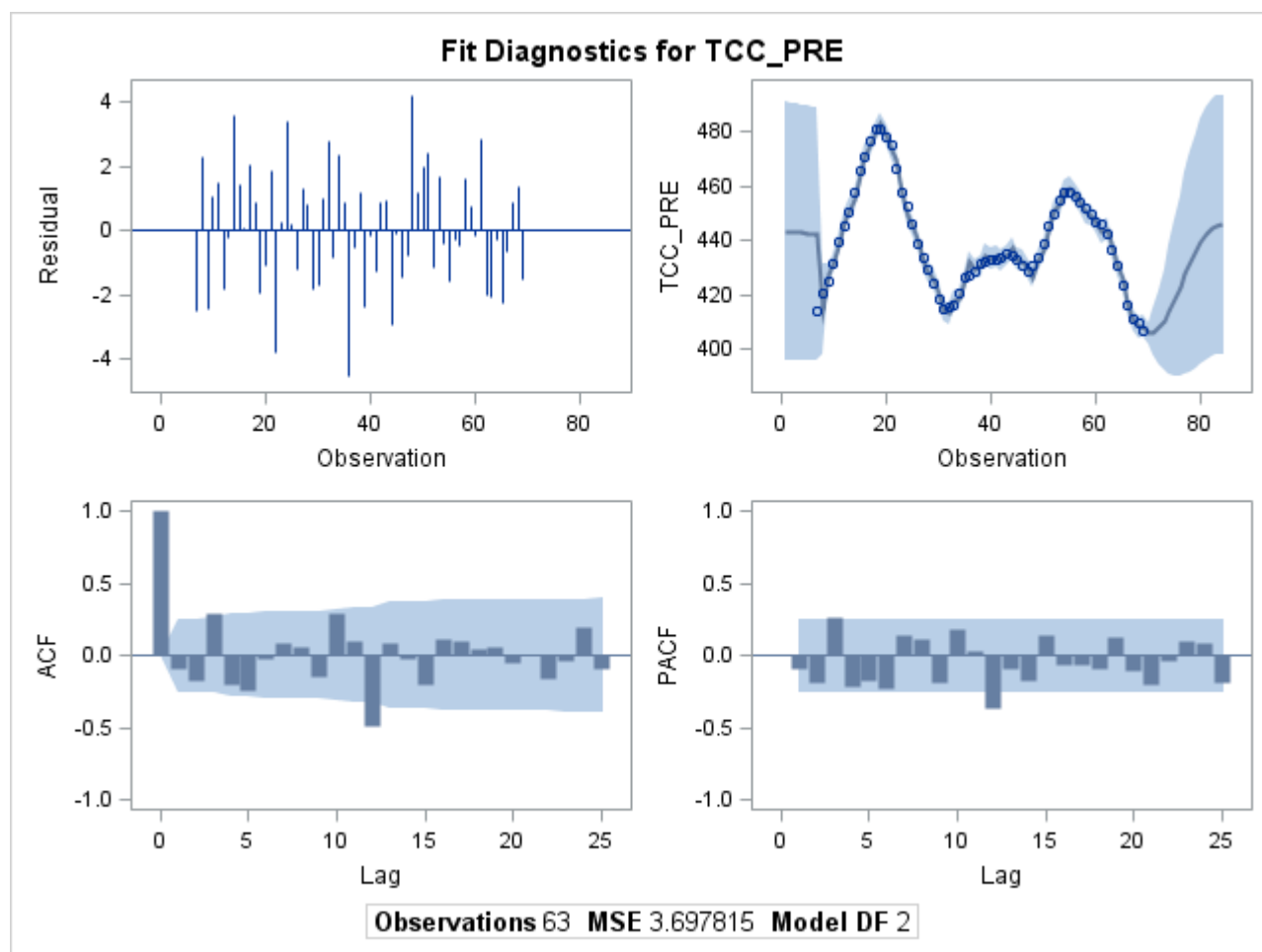
Expected Autocorrelations	
Lag	Autocorr
0	1.0000
1	0.9733
2	0.8987
3	0.7830

Coefficients for First NLAG Observations			
	1	2	3
1	0.08867574	0	0
2	-0.375916291	0.3862336655	0
3	0.916681465	-1.86034921	0.9947267729

Autoregressive parameters assumed given					
Variable	DF	Estimate	Standard Error	t Value	Approx Pr > t
Intercept	1	443.5302	9.8465	45.04	<.0001
TIME	1	-0.1691	0.2335	-0.72	0.4719

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H2 FORECAST MODEL
NM 2010-2016 ED Data

The AUTOREG Procedure

Dependent Variable	TCC_PRE
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H2 FORECAST MODEL
NM 2010-2016 ED Data

The AUTOREG Procedure

Ordinary Least Squares Estimates			
SSE	433.120072	DFE	61
MSE	7.10033	Root MSE	2.66464
SBC	308.528981	AIC	304.242712
MAE	2.03790952	AICC	304.442712
MAPE	4.52584987	HQC	305.928523
Durbin-Watson	0.0906	Total R-Square	0.0070

Parameter Estimates					
Variable	DF	Estimate	Standard Error	t Value	Approx Pr > t
Intercept	1	43.7998	0.7777	56.32	<.0001
TIME	1	0.0121	0.0185	0.66	0.5132

Estimates of Autocorrelations																				
Lag	Covariance	Correlation	-1	9	8	7	6	5	4	3	2	1	0	1	2	3	4	5	6	7
0	6.8749	1.000000													*****					
1	5.9119	0.859920													*****					

Preliminary MSE	1.7912
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Estimates of Autoregressive Parameters			
Lag	Coefficient	Standard Error	t Value
1	-0.859920	0.065896	-13.05

Expected Autocorrelations	
Lag	Autocorr
0	1.0000
1	0.8599

Coefficients for First NLAG Observations	
	1
1	0.51042905

Algorithm converged.

H2 FORECAST MODEL NM 2010-2016 ED Data

The AUTOREG Procedure

Maximum Likelihood Estimates			
SSE	37.3756313	DFE	60
MSE	0.62293	Root MSE	0.78926
SBC	161.373745	AIC	154.94434
MAE	0.61748302	AICC	155.35112
MAPE	1.37833744	HQC	157.473057
Log Likelihood	-74.47217	Transformed Regression R-Square	0.0791
Durbin-Watson	0.4889	Total R-Square	0.9143
		Observations	63

Parameter Estimates					
Variable	DF	Estimate	Standard Error	t Value	Approx Pr > t
Intercept	1	40.0187	4.2161	9.49	<.0001
TIME	1	0.1653	0.0964	1.72	0.0915
AR1	1	-0.9761	0.0309	-31.60	<.0001

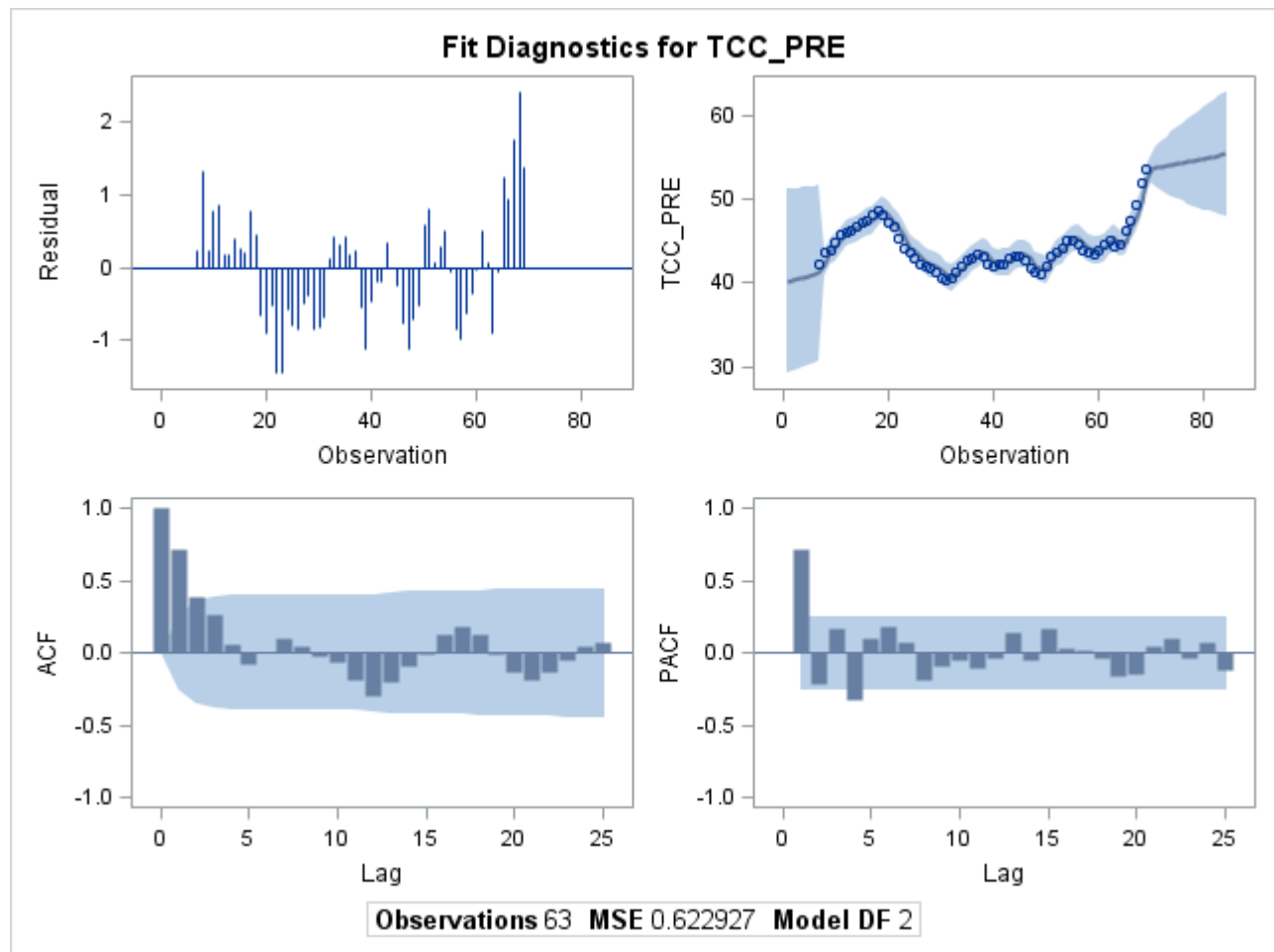
Expected Autocorrelations	
Lag	Autocorr
0	1.0000
1	0.9761

Coefficients for First NLAG Observations	
	1
1	0.2174708434

Autoregressive parameters assumed given					
Variable	DF	Estimate	Standard Error	t Value	Approx Pr > t
Intercept	1	40.0187	3.8972	10.27	<.0001
TIME	1	0.1653	0.0729	2.27	0.0268

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H3 FORECAST MODEL
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Dependent Variable	TCC_PRE
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H3 FORECAST MODEL
NM 2010-2016 ED Data

The AUTOREG Procedure

Ordinary Least Squares Estimates			
SSE	180.231122	DFE	61
MSE	2.95461	Root MSE	1.71890
SBC	253.292159	AIC	249.00589
MAE	1.41670076	AICC	249.20589
MAPE	3.63165739	HQC	250.691701
Durbin-Watson	0.1411	Total R-Square	0.8851

Parameter Estimates					
Variable	DF	Estimate	Standard Error	t Value	Approx Pr > t
Intercept	1	30.2054	0.5017	60.21	<.0001
TIME	1	0.2581	0.0119	21.67	<.0001

Estimates of Autocorrelations																				
Lag	Covariance	Correlation	-1	9	8	7	6	5	4	3	2	1	0	1	2	3	4	5	6	7
0	2.8608	1.000000													*****					
1	2.5077	0.876585													*****					
2	2.0081	0.701938													*****					

Preliminary MSE	0.6080
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Estimates of Autoregressive Parameters			
Lag	Coefficient	Standard Error	t Value
1	-1.128141	0.124713	-9.05
2	0.286973	0.124713	2.30

Expected Autocorrelations	
Lag	Autocorr
0	1.0000
1	0.8766
2	0.7019

Coefficients for First NLAG Observations		
	1	2
1	0.4610054	0
2	-0.839714636	0.9579387498

Algorithm converged.

H3 FORECAST MODEL NM 2010-2016 ED Data

The AUTOREG Procedure

Maximum Likelihood Estimates			
SSE	16.0336113	DFE	59
MSE	0.27176	Root MSE	0.52130
SBC	112.2447	AIC	103.672161
MAE	0.42590949	AICC	104.361816
MAPE	1.07414648	HQC	107.043783
Log Likelihood	-47.836081	Transformed Regression R-Square	0.5555
Durbin-Watson	1.4802	Total R-Square	0.9898
		Observations	63

Parameter Estimates					
Variable	DF	Estimate	Standard Error	t Value	Approx Pr > t
Intercept	1	29.1456	1.4916	19.54	<.0001
TIME	1	0.2914	0.0359	8.13	<.0001
AR1	1	-1.5102	0.1084	-13.94	<.0001
AR2	1	0.6016	0.1101	5.47	<.0001

Expected Autocorrelations	
Lag	Autocorr
0	1.0000
1	0.9429
2	0.8224

Coefficients for First NLAG Observations		
	1	2
1	0.2659662737	0
2	-0.753206079	0.7987849879

Autoregressive parameters assumed given					
Variable	DF	Estimate	Standard Error	t Value	Approx Pr > t
Intercept	1	29.1456	1.4593	19.97	<.0001
TIME	1	0.2914	0.0339	8.59	<.0001

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