View Proc Object Print Name Freeze Estimate Forecast Stats Resids

Dependent Variable: CONS
Method: Least Squares
Date: 11/15/07 Time: 14:03
Sample: 1961Q1 1987Q4
Included observations: 108

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	39.60950	4.276046	9.263112	0.0000
INC	0.810597	0.011834	68.49623	0.0000
@SEAS(2)	-35.33498	4.252351	-8.309518	0.0000
@SEAS(3)	-29.09249	4.260731	-6.828051	0.0000
@SEAS(4)	-65.79778	4.541389	-14.48847	0.0000

R-squared	0.979277	Mean dependent var	269.0802
Adjusted R-squared	0.978472	S.D. dependent var	105.3353
S.E. of regression	15.45534	Akaike info criterion	8.358976
Sum squared resid	24603.34	Schwarz criterion	8.483149
Log likelihood	-446.3847	F-statistic	1216.802
Durbin-Watson stat	2.152039	Prob(F-statistic)	0.000000

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Breusch-Godfrey Serial Correlation LM Test:

F-statistic	103.1263	Prob. F(4,99)	0.000000
Obs*R-squared	87.09698	Prob. Chi-Square(4)	0.000000

Test Equation:
Dependent Variable: RESID
Method: Least Squares
Date: 11/15/07 Time: 14:03
Sample: 1961Q1 1987Q4
Included observations: 108
Presample missing value lagged residuals set to zero.

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.049184	1.942157	0.025325	0.9798
INC	0.004697	0.005429	0.865138	0.3891
@SEAS(2)	-1.495655	1.912602	-0.782000	0.4361
@SEAS(3)	-0.689417	1.913298	-0.360329	0.7194
@SEAS(4)	-1.720752	2.044571	-0.841620	0.4020
RESID(-1)	0.034470	0.063039	0.546803	0.5857
RESID(-2)	0.171543	0.063029	2.721654	0.0077
RESID(-3)	-0.033805	0.063967	-0.528477	0.5984
RESID(-4)	0.811425	0.064950	12.49305	0.0000

View Proc Object Print Name Freeze Estimate Forecast Stats Resids

Dependent Variable: CONS
Method: Least Squares
Date: 11/15/07 Time: 14:08
Sample (adjusted): 1962Q1 1987Q4
Included observations: 104 after adjustments
Convergence achieved after 210 iterations
Backcast: 1961Q1 1961Q4

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	14705.82	473308.7	0.031070	0.9753
INC	0.303185	0.045494	6.664222	0.0000
@SEAS(1)	2127.748	699493.0	0.003042	0.9976
@SEAS(2)	-1868.752	43185.93	-0.043272	0.9656
@SEAS(3)	3179.681	831789.8	0.003823	0.9970
AR(1)	-0.000185	0.018544	-0.009958	0.9921
AR(4)	0.999644	0.018573	53.82337	0.0000
MA(1)	0.604090	0.084709	7.131391	0.0000
MA(4)	-0.178797	0.084137	-2.125073	0.0362

R-squared	0.998600	Mean dependent var	275.4986
Adjusted R-squared	0.998482	S.D. dependent var	101.9755
S.E. of regression	3.973642	Akaike info criterion	5.679806
Sum squared resid	1500.034	Schwarz criterion	5.908647
Log likelihood	-286.3499	F-statistic	8467.454
Durbin-Watson stat	1.514603	Prob(F-statistic)	0.000000

View Proc Object Print Name Freeze Estimate Forecast Stats Resids

Breusch-Godfrey Serial Correlation LM Test:

F-statistic	12.82051	Prob. F(4,91)	0.000000
Obs*R-squared	37.48420	Prob. Chi-Square(4)	0.000000

Test Equation:
Dependent Variable: RESID
Method: Least Squares
Date: 11/15/07 Time: 14:08
Sample: 1962Q1 1987Q4
Included observations: 104
Presample missing value lagged residuals set to zero.

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	142241.4	392553.5	0.362349	0.7179
INC	-0.056649	0.039466	-1.435367	0.1546
@SEAS(1)	-149542.8	579687.3	-0.257972	0.7970
@SEAS(2)	-12823.76	35844.13	-0.357765	0.7213
@SEAS(3)	-174785.6	689309.3	-0.253566	0.8004
AR(1)	0.004691	0.015361	0.305402	0.7608
AR(4)	-0.002708	0.015348	-0.176428	0.8603
MA(1)	-0.014485	0.655386	-0.022101	0.9824
MA(4)	0.153549	0.464059	0.330883	0.7415
RESID(-1)	0.146982	0.683770	0.214958	0.8303
RESID(-2)	0.542914	0.407964	1.330791	0.1866
RESID(-3)	0.181947	0.212841	0.854849	0.3949
RESID(-4)	-0.563684	0.327451	-1.721430	0.0886