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9811.24 36599 1

10131.41 36600 1

10630.6 36601 1

10595.23 36602 1

10680.24 36605 1

10907.34 36606 1

10866.7 36607 1

11119.86 36608 1

11112.72 36609 1

11025.85 36612 1

10936.11 36613 1

11018.72 36614 1

10980.25 36615 1

10921.92 36616 1

11221.93 36619 1

11165.77 36620 1

11033.92 36621 1

11114.27 36622 1

11111.48 36623 1

11186.56 36626 1

11287.08 36627 1

11125.13 36628 1

10923.55 36629 1

10307.32 36630 1

10582.51 36633 1

10767.42 36634 1

10674.96 36635 1

10844.05 36636 1

10844.05 36637 1

10906.1 36640 1

11124.82 36641 1

10945.5 36642 1

10888.1 36643 1

10733.91 36644 1

10811.78 36647 1

10731.12 36648 1

10480.13 36649 1

10413.12 36650 1

10577.86 36651 1

10603.63 36654 1

10536.75 36655 1

10367.78 36656 1

10545.97 36657 1

10609.37 36658 1

10807.78 36661 1

10934.57 36662 1

10769.74 36663 1

10777.28 36664 1

10626.85 36665 1

10542.55 36668 1

10422.27 36669 1

10535.35 36670 1

10323.92 36671 1

10299.24 36672 1

10299.24 36675 1

10527.13 36676 1

10522.33 36677 1

10652.2 36678 1

10794.76 36679 1

10815.3 36682 1

10735.6 36683 1

10812.9 36684 1

10668.7 36685 1

10614.1 36686 1

10564.2 36689 1

10621.8 36690 1

10688 36691 1

10714.8 36692 1

10449.3 36693 1

10557.8 36696 1

10435.2 36697 1

10497.7 36698 1

10404.8 36700 1

10543 36703 1

10504.5 36704 1

10527.8 36705 1

10398 36706 1

10447.9 36707 1

10560.7 36710 1

10483.6 36712 1

10481.5 36713 1

10636 36714 1

10646.6 36717 1

10727.2 36718 1

10783.8 36719 1

10788.7 36720 1

10812.8 36721 1

10804.3 36724 1

10739.9 36725 1

10696.1 36726 1

10843.9 36727 1

10733.6 36728 1

10685.1 36731 1

10700 36732 1

10516.5 36733 1

10586.1 36734 1

10511.2 36735 1

10522 36738 1

10607 36739 1

10687.5 36740 1

10706.6 36741 1

10767.8 36742 1

10867 36745 1

10976.9 36746 1

10905.8 36747 1

10908.8 36748 1

11027.8 36749 1

11176.1 36752 1

11067 36753 1

11008.4 36754 1

11055.6 36755 1

11046.5 36756 1

11079.8 36759 1

11139.1 36760 1

11144.6 36761 1

11182.7 36762 1

11192.6 36763 1

11252.8 36766 1

11215.1 36767 1

11103 36768 1

11215.1 36769 1

11238.8 36770 1

11260.6 36774 1

11310.6 36775 1

11259.9 36776 1

11220.6 36777 1

11195.5 36780 1

11233.2 36781 1

11182.2 36782 1

11087.5 36783 1

10927 36784 1

10808.5 36787 1

10789.3 36788 1

10687.9 36789 1

10765.5 36790 1

10847.4 36791 1

10808.1 36794 1

10631.3 36795 1

10628.4 36796 1

10824.1 36797 1

10650.9 36798 1

10700.1 36801 1

10719.7 36802 1

10784.5 36803 1

10724.9 36804 1

10596.5 36805 1

10568.4 36808 1

10524.4 36809 1

10413.8 36810 1

10034.6 36811 1

10192.2 36812 1

10238.8 36815 1

10089.7 36816 1

9975.02 36817 1

10143 36818 1

10226.6 36819 1

10271.7 36822 1

10393.1 36823 1

10326.5 36824 1

10380.1 36825 1

10590.6 36826 1

10835.8 36829 1

10971.1 36830 1

10899.5 36831 1

10880.5 36832 1

10818 36833 1

10977.2 36836 1

10952.2 36837 1

10907.1 36838 1

10834.2 36839 1

10603 36840 1

10517.2 36843 1

10681.1 36844 1

10707.6 36845 1

10656 36846 1

10629.9 36847 1

10462.6 36850 1

10494.5 36851 1

10399.3 36852 1

10470.2 36854 1

10546.1 36857 1

10507.6 36858 1

10629.1 36859 1

10414.5 36860 1

10373.5 36861 1

10561 36864 1

10898.7 36865 1

10664.4 36866 1

10617.4 36867 1

10712.9 36868 1

10725.8 36871 1

10768.3 36872 1

10794.4 36873 1

10675 36874 1

10435 36875 1

10645.4 36878 1

10584.4 36879 1

10318.9 36880 1

10487.3 36881 1

10635.6 36882 1

10692.4 36886 1

10803.2 36887 1

10868.8 36888 1

10788 36889 1

10646.1 36893 1

10945.8 36894 1

10912.4 36895 1

10662 36896 1

10621.4 36899 1

10572.5 36900 1

10604.3 36901 1

10609.5 36902 1

10525.4 36903 1

10652.7 36907 1

10584.3 36908 1

;;;;

**data** reagan; set old; if president=**0**;

**data** clinton; set old; if president=**1**;

**proc** **autoreg** data=reagan;

model close=day/nlag=**30**;

**proc** **autoreg** data=clinton;

model close=day/nlag=**30**;

**run**;

The SAS System 15:51 Monday, October 26, 2015 13

The AUTOREG Procedure

Dependent Variable close

Ordinary Least Squares Estimates

SSE 87704788 DFE 2760

MSE 31777 Root MSE 178.26132

SBC 36484.3392 AIC 36472.4917

MAE 141.831542 AICC 36472.4961

MAPE 7.92679124 Regress R-Square 0.9463

Durbin-Watson 0.0172 Total R-Square 0.9463

Standard Approx

Variable DF Estimate Error t Value Pr > |t|

Intercept 1 -18747 94.2672 -198.87 <.0001

day 1 0.6494 0.002945 220.55 <.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 8 9 1

0 31754.1 1.000000 | |\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*|

1 31478.5 0.991323 | |\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*|

2 31194.4 0.982376 | |\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*|

3 30939.8 0.974355 | |\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\* |

4 30686.9 0.966392 | |\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\* |

5 30454.8 0.959084 | |\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\* |

6 30202.9 0.951148 | |\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\* |

7 29949.4 0.943166 | |\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\* |

8 29697.7 0.935240 | |\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\* |

9 29453.4 0.927548 | |\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\* |

10 29211.8 0.919939 | |\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\* |

11 28975.1 0.912483 | |\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\* |

12 28732.4 0.904842 | |\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\* |

13 28479.4 0.896874 | |\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\* |

14 28234.7 0.889167 | |\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\* |

15 27975.3 0.880999 | |\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\* |

16 27732.0 0.873336 | |\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\* |

17 27479.7 0.865392 | |\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\* |

18 27238.0 0.857778 | |\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\* |

19 27015.6 0.850774 | |\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\* |

20 26807.5 0.844221 | |\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\* |

21 26588.5 0.837324 | |\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\* |

22 26362.1 0.830194 | |\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\* |

23 26139.3 0.823180 | |\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\* |

24 25908.6 0.815915 | |\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\* |

25 25670.2 0.808406 | |\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\* |

26 25461.2 0.801826 | |\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\* |

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The AUTOREG Procedure

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

27 25269.0 0.795773 | |\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\* |

28 25075.5 0.789679 | |\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\* |

29 24871.2 0.783245 | |\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\* |

30 24649.9 0.776276 | |\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\* |

Preliminary MSE 539.2

Estimates of Autoregressive Parameters

Standard

Lag Coefficient Error t Value

1 -1.014252 0.019129 -53.02

2 0.073439 0.027251 2.69

3 -0.060057 0.027286 -2.20

4 0.045515 0.027305 1.67

5 -0.080501 0.027315 -2.95

6 0.044319 0.027326 1.62

7 -0.002915 0.027339 -0.11

8 0.015396 0.027338 0.56

9 -0.013277 0.027338 -0.49

10 0.005269 0.027337 0.19

11 -0.017594 0.027317 -0.64

12 -0.011506 0.027319 -0.42

13 0.035989 0.027320 1.32

14 -0.047630 0.027313 -1.74

15 0.067070 0.027307 2.46

16 -0.055376 0.027307 -2.03

17 0.048669 0.027313 1.78

18 0.000459 0.027320 0.02

19 0.003063 0.027319 0.11

20 -0.055764 0.027317 -2.04

21 0.017579 0.027337 0.64

22 0.011623 0.027338 0.43

23 -0.015868 0.027338 -0.58

24 -0.005238 0.027339 -0.19

25 0.069016 0.027326 2.53

26 -0.023669 0.027315 -0.87

27 -0.029684 0.027305 -1.09

28 -0.013001 0.027286 -0.48

29 -0.015372 0.027251 -0.56

30 0.032909 0.019129 1.72

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The AUTOREG Procedure

Yule-Walker Estimates

SSE 1475961.89 DFE 2730

MSE 540.64538 Root MSE 23.25178

SBC 25444.5343 AIC 25254.9756

MAE 14.4214655 AICC 25255.7495

MAPE 0.72895372 Regress R-Square 0.0871

Durbin-Watson 1.9957 Total R-Square 0.9991

Standard Approx

Variable DF Estimate Error t Value Pr > |t|

Intercept 1 -18375 1266 -14.52 <.0001

day 1 0.6378 0.0395 16.13 <.0001

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The AUTOREG Procedure

Dependent Variable close

Ordinary Least Squares Estimates

SSE 718051006 DFE 2031

MSE 353546 Root MSE 594.59696

SBC 31755.7732 AIC 31744.5386

MAE 508.576809 AICC 31744.5445

MAPE 8.8703502 Regress R-Square 0.9530

Durbin-Watson 0.0186 Total R-Square 0.9530

Standard Approx

Variable DF Estimate Error t Value Pr > |t|

Intercept 1 -105839 555.9850 -190.36 <.0001

day 1 3.1805 0.0157 202.90 <.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 8 9 1

0 353198 1.000000 | |\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*|

1 349457 0.989410 | |\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*|

2 345621 0.978548 | |\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*|

3 342110 0.968608 | |\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\* |

4 338838 0.959345 | |\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\* |

5 335555 0.950050 | |\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\* |

6 332324 0.940900 | |\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\* |

7 329021 0.931548 | |\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\* |

8 325972 0.922916 | |\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\* |

9 323495 0.915902 | |\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\* |

10 321147 0.909255 | |\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\* |

11 318159 0.900796 | |\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\* |

12 315532 0.893357 | |\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\* |

13 312837 0.885727 | |\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\* |

14 309908 0.877436 | |\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\* |

15 306765 0.868535 | |\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\* |

16 303654 0.859729 | |\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\* |

17 300733 0.851457 | |\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\* |

18 297786 0.843115 | |\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\* |

19 294837 0.834765 | |\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\* |

20 291911 0.826481 | |\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\* |

21 288732 0.817480 | |\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\* |

22 285934 0.809558 | |\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\* |

23 283523 0.802731 | |\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\* |

24 281076 0.795803 | |\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\* |

25 278576 0.788724 | |\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\* |

26 276019 0.781485 | |\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\* |

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The AUTOREG Procedure

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

27 273698 0.774916 | |\*\*\*\*\*\*\*\*\*\*\*\*\*\*\* |

28 271175 0.767771 | |\*\*\*\*\*\*\*\*\*\*\*\*\*\*\* |

29 268518 0.760250 | |\*\*\*\*\*\*\*\*\*\*\*\*\*\*\* |

30 265792 0.752532 | |\*\*\*\*\*\*\*\*\*\*\*\*\*\*\* |

Preliminary MSE 7231.2

Estimates of Autoregressive Parameters

Standard

Lag Coefficient Error t Value

1 -1.009802 0.022354 -45.17

2 0.050666 0.031768 1.59

3 -0.003106 0.031788 -0.10

4 -0.030680 0.031764 -0.97

5 0.008468 0.031758 0.27

6 -0.022043 0.031757 -0.69

7 0.044185 0.031760 1.39

8 0.042132 0.031758 1.33

9 -0.059136 0.031771 -1.86

10 -0.091515 0.031762 -2.88

11 0.130072 0.031813 4.09

12 -0.075974 0.031944 -2.38

13 -0.005593 0.031989 -0.17

14 0.007501 0.031979 0.23

15 0.028571 0.031977 0.89

16 0.018724 0.031977 0.59

17 -0.035817 0.031979 -1.12

18 0.004341 0.031989 0.14

19 0.015521 0.031944 0.49

20 -0.042901 0.031813 -1.35

21 0.068062 0.031762 2.14

22 0.012002 0.031771 0.38

23 -0.047201 0.031758 -1.49

24 0.004586 0.031760 0.14

25 -0.015495 0.031757 -0.49

26 0.040749 0.031758 1.28

27 -0.055455 0.031764 -1.75

28 0.006236 0.031788 0.20

29 0.015600 0.031768 0.49

30 0.007380 0.022354 0.33

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The AUTOREG Procedure

Yule-Walker Estimates

SSE 12898421 DFE 2001

MSE 6446 Root MSE 80.28691

SBC 23817.0246 AIC 23637.2721

MAE 51.1134631 AICC 23638.3281

MAPE 0.67803928 Regress R-Square 0.1226

Durbin-Watson 1.9415 Total R-Square 0.9992

Standard Approx

Variable DF Estimate Error t Value Pr > |t|

Intercept 1 -100917 6452 -15.64 <.0001

day 1 3.0417 0.1819 16.72 <.0001