

Correlogram of Y

Date: 05/31/00 Time: 10:24
Sample: 1947:1 1998:2
Included observations: 206

Autocorrelation		Partial Correlation		AC	PAC	Q-Stat	Prob
		1	0.969	0.969	196.21	0.000	
		2	0.924	-0.232	375.73	0.000	
		3	0.872	-0.122	536.09	0.000	
		4	0.819	0.028	678.47	0.000	
		5	0.772	0.065	805.59	0.000	
		6	0.733	0.069	920.70	0.000	
		7	0.697	-0.031	1025.3	0.000	
		8	0.664	-0.015	1120.6	0.000	
		9	0.630	-0.021	1207.0	0.000	
		10	0.593	-0.073	1283.9	0.000	
		11	0.553	-0.037	1351.2	0.000	
		12	0.508	-0.084	1408.3	0.000	
		13	0.473	0.179	1458.0	0.000	
		14	0.445	0.060	1502.2	0.000	
		15	0.427	0.031	1543.0	0.000	
		16	0.413	-0.003	1581.5	0.000	
		17	0.397	-0.097	1617.3	0.000	
		18	0.379	0.004	1650.1	0.000	
		19	0.359	-0.009	1679.5	0.000	
		20	0.334	-0.037	1705.2	0.000	
		21	0.308	-0.004	1727.2	0.000	
		22	0.284	0.006	1746.0	0.000	
		23	0.262	0.005	1762.0	0.000	
		24	0.247	0.046	1776.4	0.000	