RELEVANT OUTPUT

Engel Curve

Output A

The REG Procedure
Model: MODEL1
Dependent Variable: CONSALC CONSALC

Number of Observations Read	83
Number of Observations Used	83

Analysis of Variance

Source	DF	Sum of Squares	Mean Square	F Value	Pr > F
Model	1	120366	120366	14999.0	<.0001
Error	81	650.02059	8.02495		
Corrected Total	82	121016			

Root MSE	2.83283	R-Square	0.9946
Dependent Mean	36.00241	Adj R-Sq	0.9946
Coeff Var	7.86846		

Parameter Estimates

Variable	Label	DF	Parameter Estimate	Standard Error	t Value	Pr > |t|
Intercept	Intercept	1	4.48635	0.40362	11.12	<.0001
YDISP	YDISP	1	0.00956	0.00007806	122.47	<.0001

Correct for Autocorrelation

Output C

The AUTOREG Procedure

Yule-Walker Estimates

SSE	90.7126866	DFE	80
MSE	1.13391	Root MSE	1.06485
SBC	257.952905	AIC	250.696384
MAE	0.72309513	AICC	251.000181
MAPE	15.2688569	HQC	253.611648
Durbin-Watson	1.5394	Transformed Regression R-Square	0.9589
		Total R-Square	0.9993

Durbin-Watson Statistics

Order	DW	Pr < DW	Pr > DW
1	1.5394	0.0124	0.9876

NOTE: Pr<DW is the p-value for testing positive autocorrelation, and Pr>DW is the p-value for testing negative autocorrelation.

Parameter Estimates

Variable	DF	Estimate	Standard Error	t Value	Approx Pr > |t|	Variable Label
Intercept	1	4.3523	1.4706	2.96	0.0041	
YDISP	1	0.009465	0.000219	43.22	<.0001	YDISP

The AUTOREG Procedure

Output B

Ordinary Least Squares Estimates

SSE	650.020586	DFE	81
MSE	8.02495	Root MSE	2.83283
SBC	415.209042	AIC	410.371361
MAE	2.28597172	AICC	410.521361
MAPE	52.4708249	HQC	412.31487
Durbin-Watson	0.1422	Total R-Square	0.9946

Durbin-Watson Statistics

Order	DW	Pr < DW	Pr > DW
1	0.1422	<.0001	1.0000

NOTE: Pr<DW is the p-value for testing positive autocorrelation, and Pr>DW is the p-value for testing negative autocorrelation.

Parameter Estimates

Variable	DF	Estimate	Standard Error	t Value	Approx Pr > |t|	Variable Label
Intercept	1	4.4863	0.4036	11.12	<.0001	
YDISP	1	0.009560	0.0000781	122.47	<.0001	YDISP

Estimates of Autocorrelations

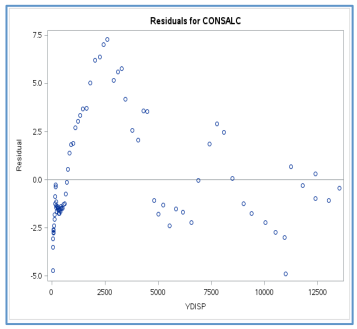
Lag	Covariance	Correlation	-1 9 8 7 6 5 4 3 2 1 0 1 2 3 4 5 6 7 8 9 1
0	7.8316	1.000000	********************
1	7.1389	0.911558	******************

Preliminary MSE	1.3240

Estimates of Autoregressive Parameters

Lag	Coefficient	Standard Error	t Value
1	-0.911558	0.045970	-19.83

Detection Output



Calculate D-W Statistic

The REG Procedure
Model: MODEL1
Dependent Variable: CONSALC CONSALC

Durbin-Watson D	0.142
Number of Observations	83
1st Order Autocorrelation	0.912