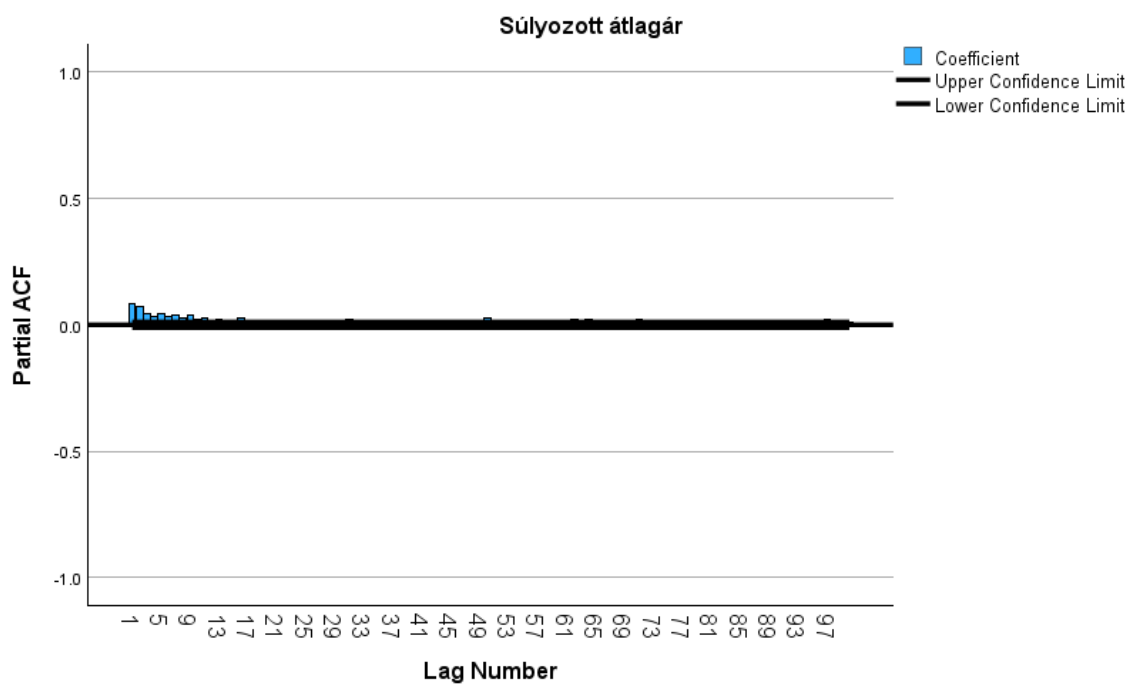
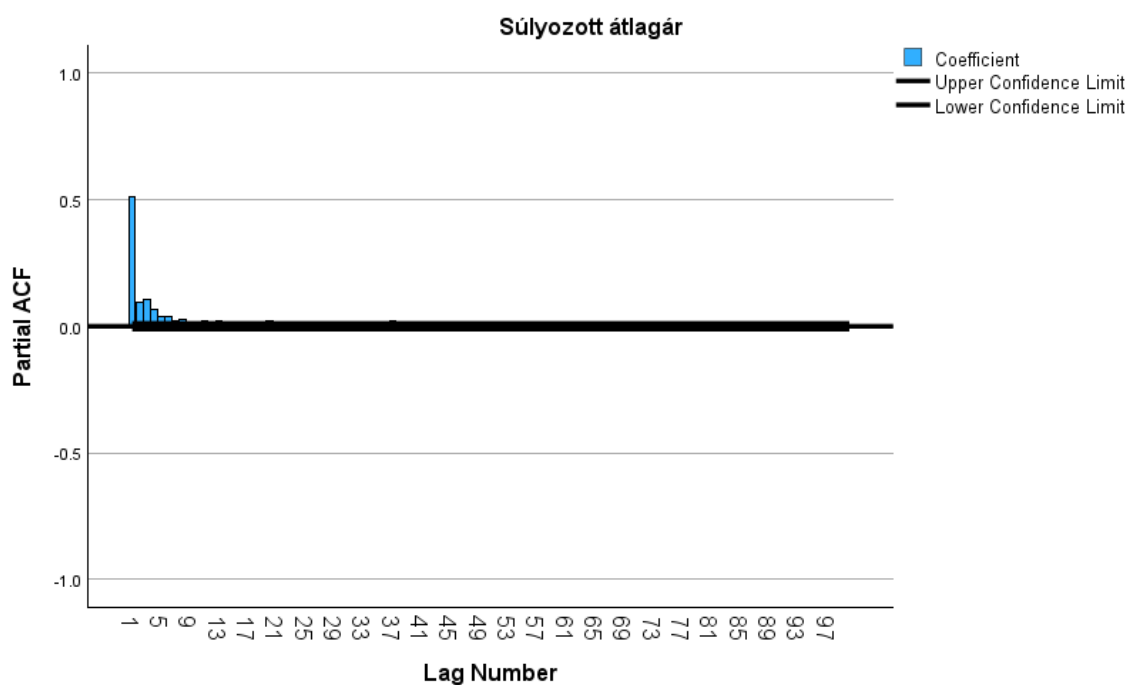


A súlyozott árak parciális autokorrelációja



A súlyozott átlagár logaritmusának parciális autokorrelációja



Autocorrelations

Series: Súlyozott átlagár

Lag	Autocorrelation	Std. Error ^a	Box-Ljung Statistic		
			Value	df	Sig. ^b
1	.511	.006	8023.959	1	<.001
2	.333	.006	11427.800	2	<.001
3	.281	.006	13854.569	3	<.001
4	.244	.006	15682.892	4	<.001
5	.208	.006	17010.536	5	<.001
6	.188	.006	18098.478	6	<.001
7	.164	.006	18925.074	7	<.001
8	.150	.006	19617.757	8	<.001
9	.136	.006	20183.508	9	<.001
10	.125	.006	20666.308	10	<.001
11	.120	.006	21110.942	11	<.001
12	.112	.006	21496.447	12	<.001
13	.109	.006	21861.234	13	<.001
14	.101	.006	22173.408	14	<.001
15	.098	.006	22466.511	15	<.001
16	.096	.006	22748.856	16	<.001
17	.093	.006	23013.763	17	<.001
18	.082	.006	23219.968	18	<.001
19	.075	.006	23392.539	19	<.001
20	.084	.006	23609.999	20	<.001
21	.082	.006	23819.077	21	<.001
22	.076	.006	23995.383	22	<.001
23	.079	.006	24185.310	23	<.001
24	.075	.006	24359.912	24	<.001
25	.071	.006	24516.603	25	<.001
26	.072	.006	24677.379	26	<.001

27	.075	.006	24848.978	27	<.001
28	.072	.006	25010.574	28	<.001
29	.069	.006	25157.427	29	<.001
30	.064	.006	25284.588	30	<.001
31	.063	.006	25406.870	31	<.001
32	.068	.006	25549.931	32	<.001
33	.064	.006	25677.317	33	<.001
34	.070	.006	25829.240	34	<.001
35	.063	.006	25953.425	35	<.001
36	.065	.006	26082.595	36	<.001
37	.074	.006	26250.172	37	<.001
38	.066	.006	26385.073	38	<.001
39	.055	.006	26478.979	39	<.001
40	.060	.006	26588.608	40	<.001
41	.064	.006	26714.709	41	<.001
42	.063	.006	26838.623	42	<.001
43	.065	.006	26970.105	43	<.001
44	.068	.006	27111.092	44	<.001
45	.068	.006	27254.097	45	<.001
46	.067	.006	27393.255	46	<.001
47	.065	.006	27524.606	47	<.001
48	.066	.006	27657.208	48	<.001
49	.064	.006	27782.343	49	<.001
50	.066	.006	27916.833	50	<.001
51	.063	.006	28038.649	51	<.001
52	.061	.006	28153.613	52	<.001
53	.057	.006	28254.218	53	<.001
54	.056	.006	28352.025	54	<.001
55	.057	.006	28453.240	55	<.001

56	.056	.006	28548.666	56	<.001
57	.061	.006	28662.048	57	<.001
58	.065	.006	28791.265	58	<.001
59	.066	.006	28926.425	59	<.001
60	.060	.006	29038.321	60	<.001
61	.057	.006	29139.655	61	<.001
62	.051	.006	29220.269	62	<.001
63	.053	.006	29306.204	63	<.001
64	.048	.006	29377.449	64	<.001
65	.049	.006	29452.068	65	<.001
66	.047	.006	29520.175	66	<.001
67	.050	.006	29598.760	67	<.001
68	.051	.006	29677.580	68	<.001
69	.051	.006	29758.323	69	<.001
70	.048	.006	29828.684	70	<.001
71	.053	.006	29915.540	71	<.001
72	.049	.006	29988.410	72	<.001
73	.046	.006	30053.236	73	<.001
74	.046	.006	30118.449	74	<.001
75	.044	.006	30178.736	75	<.001
76	.036	.006	30218.078	76	<.001
77	.029	.006	30244.389	77	<.001
78	.037	.006	30286.784	78	<.001
79	.033	.006	30321.054	79	<.001
80	.033	.006	30353.712	80	<.001
81	.035	.006	30391.566	81	<.001
82	.034	.006	30427.335	82	<.001
83	.025	.006	30447.268	83	<.001
84	.024	.006	30465.396	84	<.001

85	.024	.006	30482.919	85	<.001
86	.025	.006	30501.710	86	<.001
87	.030	.006	30528.757	87	<.001
88	.032	.006	30561.300	88	<.001
89	.027	.006	30583.957	89	<.001
90	.034	.006	30620.362	90	<.001
91	.035	.006	30658.893	91	<.001
92	.032	.006	30691.184	92	<.001
93	.028	.006	30716.192	93	<.001
94	.032	.006	30747.997	94	<.001
95	.037	.006	30789.397	95	<.001
96	.038	.006	30834.936	96	<.001
97	.045	.006	30897.556	97	<.001
98	.041	.006	30950.469	98	<.001
99	.041	.006	31001.366	99	<.001
100	.040	.006	31051.858	100	<.001

a. The underlying process assumed is independence (white noise).

b. Based on the asymptotic chi-square approximation.

Model Description

Model Name	MOD_7	
Analysis Type	Univariate	
Series Name	1	Súlyozott átlagár
Range of Values	Reduced by Centering at Zero	
Periodogram Smoothing	Spectral Window	Tukey-Hamming
	Window Span	5
	Weight Value	W(-2) 2.240

	W(-1)	2.240
	W(0)	2.240
	W(1)	2.240
	W(2)	2.240

Applying the model specifications from MOD_7

Model Fit

Fit Statistic	Mean	SE	Minimum	Maximum	Percentile	
					5	100
Stationary R-squared	.467	.	.467	.467	.467	.467
R-squared	.025	.	.025	.025	.025	.025
RMSE	4.343	.	4.343	4.343	4.343	4.343
MAPE	2497684833849.7 12	.	2497684833849.7 12	2497684833849.7 12	2497684833849.7 12	2497684833849.7 12
MaxAPE	156197636857509. 5.500	.	156197636857509. 5.500	156197636857509. 5.500	156197636857509. 5.500	156197636857509. 5.500
MAE	1.879	.	1.879	1.879	1.879	1.879
MaxAE	209.886	.	209.886	209.886	209.886	209.886
Normalized BIC	2.941	.	2.941	2.941	2.941	2.941

