

Cuadro I

CORRELOGRAMA CRUZADO ENTRE LOS RESIDUOS ARIMA DE Y
Y LOS DE M₁, M₂ y USM

REZAGOS	CORRELOGRAMA CRUZADO					
	Y/M2*	M2/Y*	Y/M1*	M1/Y*	Y/USM*	USM/Y*
0	-0.10	-0.10	0.11	0.11	-0.24	-0.24**
1	-0.10	0.07	-0.09	-0.06	0.07	-0.19
2	0.09	0.15	0.14	0.01	0.07	0.23**
3	-0.07	0.04	0.10	-0.04	0.12	0.13
4	0.10	-0.10	0.07	-0.10	0.01	-0.08
5	0.02	0.09	-0.03	0.07	0.11	0.05
6	0.01	-0.09	0.00	-0.23**	0.04	-0.01
7	0.14	-0.09	0.14	0.02	-0.01	-0.08
8	-0.01	-0.07	0.02	-0.17	0.16	-0.04
9	0.00	-0.04	-0.03	-0.06	-0.05	0.12
10	-0.12	-0.06	0.00	0.03	-0.02	-0.18
11	-0.06	0.08	0.00	-0.03	0.10	0.06
12	0.00	-0.12	-0.06	0.26**	0.04	0.00
13	0.02	-0.11	0.04	0.00	-0.11	-0.10
14	0.02	-0.07	-0.07	-0.05	-0.16	0.06
15	-0.04	0.23**	0.00	-0.04	-0.12	-0.04
16	0.05	0.16	0.01	-0.11	-0.06	0.03
17	0.03	-0.18	-0.08	-0.02	0.00	-0.12
18	0.04	0.21	0.00	0.08	0.13	0.18
19	0.01	-0.39**	-0.05	-0.02	-0.01	0.03
20	0.01	0.09	0.06	0.14	0.05	0.06
21	0.00	0.12	-0.01	0.05	0.02	-0.03
22	0.02	-0.03	0.07	-0.17	-0.09	0.08
23	0.01	-0.07	0.05	-0.19	-0.06	-0.24**
24	0.01	-0.09	0.00	0.03	-0.06	-0.15
25	0.00	0.25**	0.06	0.26**	0.08	0.10

* VARIABLE REZAGADA.

** SIGNIFICATIVAMENTE DIFERENTE DE CERO
A UN NIVEL DE CONFIANZA DEL 95%.

Cuadro II

CORRELOGRAMA CRUZADO ENTRE LOS RESIDUOS
ARIMA DE P y Y

REZAGOS	CORRELOGRAMA CRUZADO	
	Y/P*	P/Y*
0	-0.17	-0.17
1	0.03	-0.08
2	0.00	0.10
3	0.04	0.07
4	-0.07	0.07
5	-0.18	0.07
6	-0.08	0.11
7	-0.04	-0.08
8	0.05	0.05
9	0.13	-0.02
10	-0.07	0.01
11	0.05	-0.07
12	-0.17	0.10
13	0.01	0.06
14	0.03	-0.04
15	0.01	-0.04
16	0.14	-0.04
17	0.01	0.08
18	0.03	-0.03
19	-0.01	-0.05
20	-0.13	-0.03
21	0.03	0.05
22	0.04	-0.03
23	-0.03	-0.13
24	-0.08	-0.12
25	-0.08	0.17

* VARIABLE REZAGADA.

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