

Table (3.12)

Joint sampling distribution of the coefficients (correlation matrix)

	AR1	AR2	AR3	AR4	AR5	SAR1	SAR2	SAR3	SAR4	SAR5	SAR6	SAM1
AR1	1.000000 0	.6445093	.3819319	.2212233	.1697776	-.0167084	.0043416	.0142172	.0135996	.0072579	.0086545	.0084724
AR2	.6445093 0	1.000000	.7057837	.4565748	.2740624	-.0030565	.0064583	.0085823	.0059302	.0047617	.0074765	-.0167496
AR3	.3819319	.7057837 0	1.000000	.7381115	.4518102	.0172411	.0193404	.0159557	.0128579	.0137901	.0182646	-.0403699
AR4	.2212233	.4565748	.7381115 0	1.000000	.6384390	.0043493	.0029055	-.0023322	-.0059710	-.0053242	-.0000126	-.0295431
AR5	.1697776	.2740624	.4518102	.6384390 0	1.000000	.0029398	.0017803	-.0026751	-.0061623	-.0070430	-.0038267	-.0150487
AR1	-.0167084	-.0030565	.0172411	.0043493	.0029398 0	1.000000	.9909851	.9694196	.9359174	.8868977	.8097293	.7250630
AR2	.0043416	.0064583	.0193404	.0029055	.0017803 0	.9909851	1.000000	.9926815	.9707632	.9314718	.8637368	.7128405
AR3	.0142172	.0085823	.0159557	-.0023322	-.0026751	.9694196	.9926815 0	1.000000	.9920194	.9652020	.9087185	.6912744
AR4	.0135996	.0059302	.0128579	-.0059710	-.0061623	.9359174	.9707632	.9920194 0	1.000000	.9896785	.9491326	.6609219
AR5	.0072579	.0047617	.0137901	-.0053242	-.0070430	.8868977	.9314718	.9652020	.9896785 0	1.000000	.9829217	.6212660

SAR6	.0086545	.0074765	.0182646	.0000126	-.0038267	.8097293	.8637368	.9087185	.9491326	.9829217	1.000000 0	.5666833
SMA1	.0084724	-.0167496	-.0403699	-.0295431	-.0150487	.7250630	.7128405	.6912744	.6609219	.6212660	.5666833	1.0000000