# NAG Library Routine Document <br> G13BAF 

Note: before using this routine, please read the Users' Note for your implementation to check the interpretation of bold italicised terms and other implementation-dependent details.

## 1 Purpose

G13BAF filters a time series by an ARIMA model.

## 2 Specification

```
SUBROUTINE G13BAF (Y, NY, MR, NMR, PAR, NPAR, CY, WA, NWA, B, NB, IFAIL)
INTEGER NY, MR(NMR), NMR, NPAR, NWA, NB, IFAIL
REAL (KIND=nag_wp) Y(NY), PAR(NPAR), CY, WA(NWA), B(NB)
```


## 3 Description

From a given series $y_{1}, y_{2}, \ldots, y_{n}$, a new series $b_{1}, b_{2}, \ldots, b_{n}$ is calculated using a supplied (filtering) ARIMA model. This model will be one which has previously been fitted to a series $x_{t}$ with residuals $a_{t}$. The equations defining $b_{t}$ in terms of $y_{t}$ are very similar to those by which $a_{t}$ is obtained from $x_{t}$. The only dissimilarity is that no constant correction is applied after differencing. This is because the series $y_{t}$ is generally distinct from the series $x_{t}$ with which the model is associated, though $y_{t}$ may be related to $x_{t}$. Whilst it is appropriate to apply the ARIMA model to $y_{t}$ so as to preserve the same relationship between $b_{t}$ and $a_{t}$ as exists between $y_{t}$ and $x_{t}$, the constant term in the ARIMA model is inappropriate for $y_{t}$. The consequence is that $b_{t}$ will not necessarily have zero mean.
The equations are precisely:

$$
\begin{equation*}
w_{t}=\nabla^{d} \nabla_{s}^{D} y_{t} \tag{1}
\end{equation*}
$$

the appropriate differencing of $y_{t}$; both the seasonal and non-seasonal inverted autoregressive operations are then applied,

$$
\begin{gather*}
u_{t}=w_{t}-\Phi_{1} w_{t-s}-\cdots-\Phi_{P} w_{t-s \times P}  \tag{2}\\
v_{t}=u_{t}-\phi_{1} u_{t-1}-\cdots-\phi_{p} u_{t-p} \tag{3}
\end{gather*}
$$

followed by the inverted moving average operations

$$
\begin{gather*}
z_{t}=v_{t}+\Theta_{1} z_{t-s}+\cdots+\Theta_{Q} z_{t-s \times Q}  \tag{4}\\
b_{t}=z_{t}+\theta_{1} b_{t-1}+\cdots+\theta_{q} b_{t-q} \tag{5}
\end{gather*}
$$

Because the filtered series value $b_{t}$ depends on present and past values $y_{t}, y_{t-1}, \ldots$, there is a problem arising from ignorance of $y_{0}, y_{-1}, \ldots$ which particularly affects calculation of the early values $b_{1}, b_{2}, \ldots$, causing 'transient errors'. The routine allows two possibilities.
(i) The equations (1), (2) and (3) are applied from successively later time points so that all terms on their right-hand sides are known, with $v_{t}$ being defined for $t=(1+d+s \times D+s \times P), \ldots, n$. Equations (4) and (5) are then applied over the same range, taking any values on the right-hand side associated with previous time points to be zero.

This procedure may still however result in unacceptably large transient errors in early values of $b_{t}$.
(ii) The unknown values $y_{0}, y_{-1}, \ldots$ are estimated by backforecasting. This requires that an ARIMA model distinct from that which has been supplied for filtering, should have been previously fitted to $y_{t}$.

For efficiency, you are asked to supply both this ARIMA model for $y_{t}$ and a limited number of backforecasts which are prefixed to the known values of $y_{t}$. Within the routine further backforecasts of $y_{t}$, and the series $w_{t}, u_{t}, v_{t}$ in (1), (2) and (3) are then easily calculated, and a set of linear equations solved for backforecasts of $z_{t}, b_{t}$ for use in (4) and (5) in the case that $q+Q>0$.
Even if the best model for $y_{t}$ is not available, a very approximate guess such as

$$
y_{t}=c+e_{t}
$$

or

$$
\nabla y_{t}=e_{t}
$$

can help to reduce the transients substantially.
The backforecasts which need to be prefixed to $y_{t}$ are of length $Q_{y}^{\prime}=q_{y}+s_{y} \times Q_{y}$, where $q_{y}$ and $Q_{y}$ are the non-seasonal and seasonal moving average orders and $s_{y}$ the seasonal period for the ARIMA model of $y_{t}$. Thus you need not carry out the backforecasting exercise if $Q_{y}^{\prime}=0$. Otherwise, the series $y_{1}, y_{2}, \ldots, y_{n}$ should be reversed to obtain $y_{n}, y_{n-1}, \ldots, y_{1}$ and G13AJF should be used to forecast $Q_{y}^{\prime}$ values, $\hat{y}_{0}, \ldots, \hat{y}_{1-Q_{y}^{\prime}}$. The ARIMA model used is that fitted to $y_{t}$ (as a forward series) except that, if $d_{y}+D_{y}$ is odd, the constant should be changed in sign (to allow, for example, for the fact that a forward upward trend is a reversed downward trend). The ARIMA model for $y_{t}$ supplied to the filtering routine must however have the appropriate constant for the forward series.
The series $\hat{y}_{1-Q_{y}^{\prime}}, \ldots, \hat{y}_{0}, y_{1}, \ldots, y_{n}$ is then supplied to the routine, and a corresponding set of values returned for $b_{t}$.

## 4 References

Box G E P and Jenkins G M (1976) Time Series Analysis: Forecasting and Control (Revised Edition) Holden-Day

## 5 Parameters

1: $\quad \mathrm{Y}(\mathrm{NY})$ - REAL (KIND=nag_wp) array
Input
On entry: the $Q_{y}^{\prime}$ backforecasts, starting with backforecast at time $1-Q_{y}^{\prime}$ to backforecast at time 0 , followed by the time series starting at time 1 , where $Q_{y}^{\prime}=\operatorname{MR}(10)+\operatorname{MR}(13) \times \operatorname{MR}(14)$. If there are no backforecasts, either because the ARIMA model for the time series is not known, or because it is known but has no moving average terms, then the time series starts at the beginning of Y.

2: NY - INTEGER
Input
On entry: the total number of backforecasts and time series data points in array Y.
Constraint: NY $\geq \max \left(1+Q_{y}^{\prime}, \mathrm{NPAR}\right)$.
3: MR(NMR) - INTEGER array
Input
On entry: the orders vector for the filtering model, followed by the orders vector for the ARIMA model for the time series if the latter is known. The orders appear in the standard sequence $(p, d, q, P, D, Q, s)$ as given in the G13 Chapter Introduction. If the ARIMA model for the time series is supplied, then the routine will assume that the first $Q_{y}^{\prime}$ values of the array Y are backforecasts.

## Constraints:

the filtering model is restricted in the following ways:

```
MR(1)+MR(3)+MR(4)+MR(6)>0, i.e., filtering by a model which contains only
differencing terms is not permitted;
MR}(k)\geq0, for k=1,2,\ldots,7
```

$$
\begin{aligned}
& \text { if } \operatorname{MR}(7)=0, \operatorname{MR}(4)+\operatorname{MR}(5)+\operatorname{MR}(6)=0 \\
& \text { if } \operatorname{MR}(7) \neq 0, \operatorname{MR}(4)+\operatorname{MR}(5)+\operatorname{MR}(6) \neq 0 \\
& \operatorname{MR}(7) \neq 1 .
\end{aligned}
$$

the ARIMA model for the time series is restricted in the following ways:

$$
\begin{aligned}
& \operatorname{MR}(k) \geq 0, \text { for } k=8,9, \ldots, 14 \\
& \text { if } \operatorname{MR}(14)=0, \operatorname{MR}(11)+\operatorname{MR}(12)+\operatorname{MR}(13)=0 \\
& \text { if } \operatorname{MR}(14) \neq 0, \operatorname{MR}(11)+\operatorname{MR}(12)+\operatorname{MR}(13) \neq 0 \\
& \operatorname{MR}(14) \neq 1
\end{aligned}
$$

4: NMR - INTEGER
Input
On entry: the number of values specified in the array MR. It takes the value 7 if no ARIMA model for the time series is supplied but otherwise it takes the value 14 . Thus NMR acts as an indicator as to whether backforecasting can be carried out.
Constraint: NMR $=7$ or 14 .
5: $\quad$ PAR $($ NPAR $)-\operatorname{REAL}\left(K I N D=n a g \_w p\right)$ array
Input
On entry: the parameters of the filtering model, followed by the parameters of the ARIMA model for the time series, if supplied. Within each model the parameters are in the standard order of nonseasonal AR and MA followed by seasonal AR and MA.

6: NPAR - INTEGER
Input
On entry: the total number of parameters held in array PAR.

## Constraints:

$$
\begin{aligned}
& \text { if } \mathrm{NMR}=7, \mathrm{NPAR}=\operatorname{MR}(1)+\operatorname{MR}(3)+\operatorname{MR}(4)+\operatorname{MR}(6) ; \\
& \text { if } \operatorname{NMR}=14, \mathrm{NPAR}=\operatorname{MR}(1)+\operatorname{MR}(3)+\operatorname{MR}(4)+\operatorname{MR}(6)+ \\
& \operatorname{MR}(8)+\operatorname{MR}(10)+\operatorname{MR}(11)+\operatorname{MR}(13) .
\end{aligned}
$$

Note: the first constraint (i.e., $\operatorname{MR}(1)+\operatorname{MR}(3)+\operatorname{MR}(4)+\operatorname{MR}(6)>0)$ on the orders of the filtering model, in parameter MR, ensures that NPAR $>0$.

7: $\quad \mathrm{CY}-\mathrm{REAL}(\mathrm{KIND}=$ nag_wp $)$
Input
On entry: if the ARIMA model is known (i.e., NMR $=14$ ), CY must specify the constant term of the ARIMA model for the time series. If this model is not known (i.e., NMR $=7$ ), then CY is not used.

```
WA(NWA) - REAL (KIND=nag_wp) array
Workspace
NWA - INTEGER
Input
```

On entry: the dimension of the array WA as declared in the (sub)program from which G13BAF is called. Workspace is only required if the ARIMA model for the time series is known.

## Constraints:

let $K=\operatorname{MR}(3)+\operatorname{MR}(6) \times \operatorname{MR}(7)+\operatorname{MR}(8)+\operatorname{MR}(9)+(\operatorname{MR}(11)+\operatorname{MR}(12)) \times \operatorname{MR}(14)$,
then

> if $\mathrm{NMR}=14$, NWA $\geq K \times(K+2)$;
> if $\mathrm{NMR}=7, \mathrm{NWA} \geq 1$

10:
$\mathrm{B}(\mathrm{NB})$ - REAL (KIND=nag_wp) array
Output
On exit: the filtered output series. If the ARIMA model for the time series was known, and hence $Q_{y}^{\prime}$ backforecasts were supplied in Y, then B contains $Q_{y}^{\prime}$ 'filtered' backforecasts followed by the filtered series. Otherwise, the filtered series begins at the start of B just as the original series began at the start of Y. In either case, if the value of the series at time $t$ is held in $\mathrm{Y}(t)$, then the filtered value at time $t$ is held in $\mathrm{B}(t)$.

11: NB - INTEGER
Input
On entry: the dimension of the array B as declared in the (sub)program from which G13BAF is called. In addition to holding the returned filtered series, B is also used as an intermediate work array if the ARIMA model for the time series was known.
Constraints:

$$
\begin{aligned}
& \text { if } \mathrm{NMR}=14, \mathrm{NB} \geq \mathrm{NY}+\max \left(K_{3}, K_{1}+K_{2}\right) \text {; } \\
& \text { if } \mathrm{NMR}=7, \mathrm{NB} \geq \mathrm{NY}
\end{aligned}
$$

Where

$$
\begin{aligned}
& K_{1}=\operatorname{MR}(1)+\operatorname{MR}(4) \times \operatorname{MR}(7) \\
& K_{2}=\operatorname{MR}(2)+\operatorname{MR}(5) \times \operatorname{MR}(7) \\
& K_{3}=\operatorname{MR}(3)+\operatorname{MR}(6) \times \operatorname{MR}(7)
\end{aligned}
$$

## 12: IFAIL - INTEGER

## Input/Output

On entry: IFAIL must be set to $0,-1$ or 1 . If you are unfamiliar with this parameter you should refer to Section 3.3 in the Essential Introduction for details.

For environments where it might be inappropriate to halt program execution when an error is detected, the value -1 or 1 is recommended. If the output of error messages is undesirable, then the value 1 is recommended. Otherwise, if you are not familiar with this parameter, the recommended value is 0 . When the value -1 or 1 is used it is essential to test the value of IFAIL on exit.

On exit: IFAIL $=0$ unless the routine detects an error or a warning has been flagged (see Section 6).

## 6 Error Indicators and Warnings

If on entry IFAIL $=0$ or -1 , explanatory error messages are output on the current error message unit (as defined by X04AAF).

Errors or warnings detected by the routine:
IFAIL $=1$
On entry, NMR $\neq 7$ and NMR $\neq 14$.
IFAIL $=2$
On entry, the orders vector MR does not satisfy the constraints given in Section 5.
IFAIL $=3$
On entry, NPAR is inconsistent with the contents of MR (see Section 5).
IFAIL $=4$
On entry, NY is too small to successfully carry out the requested filtering, (see Section 5).
IFAIL $=5$
On entry, the work array WA is too small.
IFAIL $=6$
On entry, the array B is too small.
IFAIL $=7$
The orders vector for the filtering model is invalid.

IFAIL $=8$
The orders vector for the ARIMA model is invalid. (Only occurs if $\mathrm{NMR}=14$.)
IFAIL $=9$
The initial values of the filtered series are indeterminate for the given models.
IFAIL $=-99$
An unexpected error has been triggered by this routine. Please contact NAG.
See Section 3.8 in the Essential Introduction for further information.
IFAIL $=-399$
Your licence key may have expired or may not have been installed correctly.
See Section 3.7 in the Essential Introduction for further information.
IFAIL $=-999$
Dynamic memory allocation failed.
See Section 3.6 in the Essential Introduction for further information.

## $7 \quad$ Accuracy

Accuracy and stability are high except when the MA parameters are close to the invertibility boundary.

## 8 Parallelism and Performance

G13BAF is threaded by NAG for parallel execution in multithreaded implementations of the NAG Library.
G13BAF makes calls to BLAS and/or LAPACK routines, which may be threaded within the vendor library used by this implementation. Consult the documentation for the vendor library for further information.

Please consult the X06 Chapter Introduction for information on how to control and interrogate the OpenMP environment used within this routine. Please also consult the Users' Note for your implementation for any additional implementation-specific information.

## 9 Further Comments

If an ARIMA model is supplied, a local workspace array of fixed length is allocated internally by G13BAF. The total size of this array amounts to $K$ integer elements, where $K$ is the expression defined in the description of the parameter WA.

The time taken by G13BAF is approximately proportional to

$$
\mathrm{NY} \times(\operatorname{MR}(1)+\operatorname{MR}(3)+\mathrm{MR}(4)+\mathrm{MR}(6))
$$

with an appreciable fixed increase if an ARIMA model is supplied for the time series.

## 10 Example

This example reads a time series of length 296. It reads the univariate ARIMA ( $4,0,2,0,0,0,0$ ) model and the ARIMA filtering $(3,0,0,0,0,0,0)$ model for the series. Two initial backforecasts are required and these are calculated by a call to G13AJF. The backforecasts are inserted at the start of the series and G13BAF is called to perform the calculations.

### 10.1 Program Text

Program g13bafe
! G13BAF Example Program Text
! Mark 25 Release. NAG Copyright 2014.
! .. Use Statements ..
Use nag_library, Only: g13ajf, g13baf, nag_wp
.. Implicit None Statement ..
Implicit None
! .. Parameters ..
Integer, Parameter : $\quad$ nin $=5$, nout $=6$
! .. Local Scalars ..
Real (Kind=nag_wp) : : cx, cy, rms
Integer : : i, idd, ifail, ifv, ii, ij, ipar, \&
iqxd, ist, iw, nb, nmr, npar, nparx, \&
nst, nwa, $n x, n y, p p, q p, s y$
.. Local Arrays ..
Real (Kind=nag_wp), Allocatable : : b(:), fsd(:), fva(:), par(:),
parx(:) st(:) w(:) wa(:) $x(:)$
y(:)
Integer :: isf(4), mrx(7)
Integer, Allocatable : : mr (:)
! .. Intrinsic Procedures ..
Intrinsic : : max, min, mod
! .. Executable Statements ..
Write (nout,*) 'G13BAF Example Program Results'
Write (nout,*)
! Skip heading in data file
Read (nin,*)
! Read in the problem size
Read (nin,*) nx
Read univariate ARIMA for series
Read (nin,*) mrx(1:7)
Read (nin,*) cx
! Calculate number of backforecasts required
iqxd $=\operatorname{mrx}(3)+\operatorname{mrx}(6) * \operatorname{mrx}(7)$
If (iqxd/=0) Then

$$
\mathrm{nmr}=14
$$

Else
$\mathrm{nmr}=7$
End If
Back forecasts will be stored in first IQXD elements of $Y$, the series will be stored in last $N X$ elements of Y, so calculate start point for the series sy $=$ iqxd +1

Calculate length of series with back forecasts $\mathrm{ny}=\mathrm{nx}+\mathrm{iqxd}$

Allocate (y(ny),mr(nmr))
! Read in the series into the end of $Y$
Read (nin,*) y(sy:ny)
! Get back forecasts if required If (iqxd/=0) Then

```
Calculate number of parameters in ARIMA model
    nparx = mrx(1) + mrx(3) + mrx(4) + mrx(6)
ist = mrx(4) + mrx(7) + mrx(2) + mrx(5) + mrx(3) + &
    max(mrx(1),mrx(6)*mrx(7))
    ifv = max(1,iqxd)
```

```
    qp = mrx(6)*mrx(7) + mrx(3)
    pp = mrx(4)*mrx(7) + mrx(1)
    iw = 6*nx + 5*nparx + qp*(qp+11) + 3*pp + 7
    Allocate (parx(nparx),x(nx),st(ist),fva(ifv),fsd(ifv),w(iw))
    Read in initial values
    Read (nin,*) parx(1:nparx)
    Reverse series
    x(nx:1:-1) = y(sy:ny)
    Possible sign reversal for ARIMA constant
    idd = mrx(2) + mrx(5)
    If (mod(idd,2)/=O) Then
        cx = -cx
    End If
    Calculate back forecasts
    ifail = 0
    Call gl3ajf(mrx,parx,nparx,cx,1,x,nx,rms,st,ist,nst,iqxd,fva,fsd,ifv, &
    isf,w,iw,ifail)
    Move back forecasts into Y, in reverse order
    y(1:iqxd) = fva(iqxd:1:-1)
    Reverse sign for ARIMA constant back again
    If (mod(idd,2)/=0) Then
    cx = -cx
    End If
    End If
    Read model by which to filter series
    Read (nin,*) mr(1:7)
    Calculate NPAR
    ipar = mr(1) + mr(3) + mr(4) + mr(6)
    npar = ipar + nparx
    Allocate (par(npar))
    Read in initial parameter values
    Read (nin,*) par(1:ipar)
    If (iqxd/=0) Then
    Move ARIMA series into MR
    mr(8:14) = mrx(1:7)
    Move parameters of ARIMA for Y into PAR
    par((ipar+1):(ipar+nparx)) = parx(1:nparx)
    End If
! Move constant
    cy = cx
    Set parameters for call to filter routine G13BAF
    If (nmr==14) Then
        nwa = mr(3) + mr(6)*mr(7) + mr(8) + mr(9) + (mr(11) +mr(12))*mr(14)
        nwa = nwa*(nwa+2)
    nb = ny + max(mr(3)+mr(6)*mr(7),mr(1)+mr(2)+(mr(4)+mr(5))*mr(7))
    Else
    nwa = 1
    nb}=n
    End If
    Allocate (wa(nwa),b(nb))
    Filter series by call to G13BAF
    ifail = O
    Call g13baf(y,ny,mr,nmr,par,npar,cy,wa,nwa,b,nb,ifail)
    Display results
    If (iqxd/=0) Then
```

```
    Write (nout,*)
    Original
    y-series series'
    Write (nout,*) 'Backforecasts
    Filtered'
    ij = -iqxd
    Do i = 1, iqxd
        Write (nout,99999) ij, y(i), b(i)
        ij = ij + 1
    End Do
    Write (nout,*)
End If
Write (nout,*) &
, Filterec
                Filtered Filtered
                                    Filtered'
                    series
                    series
                                    series
                                    series'
Write (nout,*) &
Do i = iqxd + 1, ny, 4
    Write (nout,99998)(ii-iqxd,b(ii),ii=i,min(ny,i+3))
End Do
99999 Format (1X,I8,F17.4,F15.4)
99998 Format (IX,I5,F9.4,I7,F9.4,I7,F9.4,I7,F9.4)
    End Program gl3bafe
```


### 10.2 Program Data



### 10.3 Program Results

G13BAF Example Program Results

|  | Original | Filtered |
| :---: | ---: | :---: |
| Backforecasts | y-series | series |
| -2 | 49.9807 | 3.4222 |
| -1 | 52.6714 | 3.0809 |


|  | Filtered |
| :---: | :---: |
| series |  |
| $1 \quad 2.9813$ |  |


|  | Filtered |
| :---: | :---: |
| series |  |
| $2 \quad 2.7803$ |  |

Filtered
series
$3 \quad 3.7057$

[^0]| 5 | 3.0760 | 6 | 3.0070 | 7 | 3.0610 | 8 | 3.1720 |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| 9 | 3.1170 | 10 | 3.0360 | 11 | 3.2580 | 12 | 3.4520 |
| 13 | 3.3320 | 14 | 3.6980 | 15 | 3.3140 | 16 | 3.8070 |
| 17 | 3.3330 | 18 | 2.9580 | 19 | 3.2800 | 20 | 3.0960 |
| 21 | 3.2270 | 22 | 3.0830 | 23 | 2.6410 | 24 | 3.1870 |
| 25 | 2.9910 | 26 | 3.1110 | 27 | 2.8460 | 28 | 3.0240 |
| 29 | 2.7030 | 30 | 2.6130 | 31 | 2.8060 | 32 | 2.9560 |
| 33 | 2.8170 | 34 | 2.8950 | 35 | 2.8510 | 36 | 2.9160 |
| 37 | 3.2530 | 38 | 3.3050 | 39 | 3.1830 | 40 | 3.3760 |
| 41 | 2.9730 | 42 | 2.8610 | 43 | 3.0490 | 44 | 2.8420 |
| 45 | 2.3190 | 46 | 2.3660 | 47 | 2.9410 | 48 | 2.3810 |
| 49 | 3.3420 | 50 | 2.9340 | 51 | 3.1800 | 52 | 2.9230 |
| 53 | 2.6470 | 54 | 2.8860 | 55 | 2.5310 | 56 | 2.6200 |
| 57 | 3.4170 | 58 | 3.4940 | 59 | 3.2590 | 60 | 3.1310 |
| 61 | 3.1420 | 62 | 2.6710 | 63 | 2.8990 | 64 | 2.8180 |
| 65 | 3.2150 | 66 | 2.8800 | 67 | 2.9610 | 68 | 2.8800 |
| 69 | 3.0020 | 70 | 2.8930 | 71 | 3.1210 | 72 | 3.2210 |
| 73 | 3.2040 | 74 | 3.5360 | 75 | 3.7520 | 76 | 3.5630 |
| 77 | 3.7260 | 78 | 3.1560 | 79 | 3.6310 | 80 | 2.9380 |
| 81 | 3.1480 | 82 | 3.4490 | 83 | 3.1400 | 84 | 3.7380 |
| 85 | 4.1200 | 86 | 3.1540 | 87 | 3.7480 | 88 | 3.3280 |
| 89 | 3.3640 | 90 | 3.3400 | 91 | 3.3950 | 92 | 3.0720 |
| 93 | 3.0050 | 94 | 2.8520 | 95 | 2.7810 | 96 | 3.1950 |
| 97 | 3.2490 | 98 | 2.6370 | 99 | 3.0080 | 100 | 3.2410 |
| 101 | 3.5570 | 102 | 3.2080 | 103 | 3.0880 | 104 | 3.3980 |
| 105 | 3.1660 | 106 | 3.1960 | 107 | 3.2460 | 108 | 3.2870 |
| 109 | 3.1590 | 110 | 3.2620 | 111 | 2.7280 | 112 | 3.4130 |
| 113 | 3.2190 | 114 | 3.6750 | 115 | 3.8550 | 116 | 4.0100 |
| 117 | 3.5380 | 118 | 3.8440 | 119 | 3.4660 | 120 | 3.0640 |
| 121 | 3.4780 | 122 | 3.1140 | 123 | 3.5300 | 124 | 3.2400 |
| 125 | 3.3630 | 126 | 3.2610 | 127 | 3.3020 | 128 | 3.1150 |
| 129 | 3.3280 | 130 | 2.8730 | 131 | 3.0800 | 132 | 2.8390 |
| 133 | 2.6570 | 134 | 3.0260 | 135 | 2.4580 | 136 | 3.2600 |
| 137 | 2.8380 | 138 | 3.2150 | 139 | 3.1140 | 140 | 3.1050 |
| 141 | 3.1400 | 142 | 2.9100 | 143 | 3.1370 | 144 | 2.7500 |
| 145 | 3.1160 | 146 | 3.0680 | 147 | 2.8590 | 148 | 3.3840 |
| 149 | 3.5500 | 150 | 3.4160 | 151 | 3.1770 | 152 | 3.3390 |
| 153 | 3.0190 | 154 | 3.1780 | 155 | 3.0110 | 156 | 3.1940 |
| 157 | 3.2680 | 158 | 3.0500 | 159 | 2.8060 | 160 | 3.1850 |
| 161 | 3.0560 | 162 | 3.2690 | 163 | 2.7940 | 164 | 3.0900 |
| 165 | 2.7100 | 166 | 2.7890 | 167 | 2.9510 | 168 | 3.2440 |
| 169 | 3.2570 | 170 | 3.4360 | 171 | 3.4450 | 172 | 3.3780 |
| 173 | 3.3520 | 174 | 3.9180 | 175 | 2.9190 | 176 | 3.1780 |
| 177 | 2.2580 | 178 | 3.5150 | 179 | 2.8010 | 180 | 3.6030 |
| 181 | 3.2610 | 182 | 3.5300 | 183 | 3.3270 | 184 | 3.4420 |
| 185 | 3.5240 | 186 | 3.2720 | 187 | 3.1110 | 188 | 2.8240 |
| 189 | 3.2330 | 190 | 3.1500 | 191 | 3.5710 | 192 | 3.0810 |
| 193 | 2.7820 | 194 | 2.9040 | 195 | 3.2350 | 196 | 2.7970 |
| 197 | 3.1320 | 198 | 3.1680 | 199 | 4.5210 | 200 | 2.6650 |
| 201 | 4.6870 | 202 | 3.9470 | 203 | 3.2220 | 204 | 3.3410 |
| 205 | 3.9950 | 206 | 3.4820 | 207 | 3.3630 | 208 | 3.4550 |
| 209 | 3.2950 | 210 | 2.6910 | 211 | 3.4600 | 212 | 2.9440 |
| 213 | 3.4400 | 214 | 3.1830 | 215 | 3.4200 | 216 | 3.4100 |
| 217 | 4.0550 | 218 | 2.9990 | 219 | 3.8250 | 220 | 3.1340 |
| 221 | 3.5010 | 222 | 3.0430 | 223 | 3.2660 | 224 | 3.3660 |
| 225 | 3.2650 | 226 | 3.3720 | 227 | 3.2880 | 228 | 3.5470 |
| 229 | 3.6840 | 230 | 3.3100 | 231 | 3.6790 | 232 | 3.1780 |
| 233 | 2.9360 | 234 | 2.7910 | 235 | 3.8020 | 236 | 2.6100 |
| 237 | 4.1690 | 238 | 3.7460 | 239 | 3.4560 | 240 | 3.3910 |
| 241 | 3.5820 | 242 | 3.6220 | 243 | 3.4870 | 244 | 3.5770 |
| 245 | 3.4240 | 246 | 3.3960 | 247 | 3.1220 | 248 | 3.4300 |
| 249 | 3.4580 | 250 | 3.0280 | 251 | 3.7660 | 252 | 3.3770 |
| 253 | 3.2470 | 254 | 3.0180 | 255 | 2.9720 | 256 | 2.8000 |
| 257 | 3.2040 | 258 | 2.8020 | 259 | 3.4100 | 260 | 3.1680 |
| 261 | 2.4600 | 262 | 2.8810 | 263 | 3.1750 | 264 | 3.1740 |
| 265 | 4.8640 | 266 | 3.0600 | 267 | 2.9600 | 268 | 2.2530 |
| 269 | 2.5620 | 270 | 3.3150 | 271 | 3.3480 | 272 | 3.5900 |
| 273 | 3.2560 | 274 | 3.2320 | 275 | 3.6160 | 276 | 3.1700 |


| 277 | 3.2890 | 278 | 3.1200 | 279 | 3.3300 | 280 | 2.9910 |
| :--- | :--- | :--- | :--- | :--- | :--- | :--- | :--- |
| 281 | 2.9420 | 282 | 3.4070 | 283 | 2.8720 | 284 | 3.3470 |
| 285 | 3.1920 | 286 | 3.4880 | 287 | 4.0680 | 288 | 3.7550 |
| 289 | 3.0510 | 290 | 3.9680 | 291 | 3.3900 | 292 | 3.1380 |
| 293 | 3.6170 | 294 | 3.1700 | 295 | 3.4150 | 296 | 3.4830 |


[^0]:    Filtered series 3.2450

