```
==========================================================================================================================
Smoother Identity. Dependent variable: Δ²ETε1(t)
==========================================================================================================================
Variable        Estimate     stderr(HAC)      t-stat(HAC)          p-value
--------------------------------------------------------------------------------------------------------------------------
ETε2(t-2)       0.025000        0.000000 20042737735416592.000000        0.000000
--------------------------------------------------------------------------------------------------------------------------
 R-squared                :                                         1.000000 |  No. of Regressors     :        1.000000
 Rbar-squared             :                                         1.000000 |  Plus Const.(if exist) :        1.000000
 SE of regression         :                                         0.000000 |  Mean(y)               :       -0.000006
 Sum Squared Errors       :                                         0.000000 |  Stdev(y)              :        0.024396
 Log-likelihood           :                                    353018.214591 |  AIC                   :      -73.455443
 F-statistic              :                401711335930692148013508656627712.000000 |  AICc                  :      -73.455443
 Pr(F-statistic)          :                                         0.000000 |  BIC                   :      -73.454722
 No. of observations      :                                      9998.000000 |  HQIC                  :      -73.455199
 Std.err.MLE (div by T)   :                                         0.000000 |  DW-stat.              :        3.659113
 Include Pre-whitening    :                                         0.000000 |  HAC Trunct.Lag.       :       12.000000
==========================================================================================================================
```