Research4

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Regression and 2D AR(1) Results results t = 120

```
## [1] "g"
## [1] 0.00362733
## [1] "g Std. Error"
## [1] 0.0001215288
## [1] "alpha estimate"
## [1] 8.243609e-05
## [1] "alpha estimate std. error"
## [1] 1.187242e-05
## [1] "g p-value"
## [1] 8.833223e-141
## [1] "alpha p-value"
## [1] 6.844679e-12
## [1] "beta estimate"
## NULL
## [1] 0.0004707787
## [1] "beta p-value"
## [1] 0.005163576
## [1] "Residual standard error (error for stocks?)"
## [1] 0.003864157
```

2x2 regression matrix

```
AHat
```

```
##             [,1]         [,2]
## [1,]  0.9931921 6.374758e-06
## [2,] -0.2606012 9.766523e-01
```

2x2 covariance matrix

```
CHat
```

```
##                [,1]        [,2]
## [1,] 0.0009232194 0.001297639
## [2,] 0.0012976392 4.756123444
```