Tit = total number of iterations

Tnf = total number of function evaluations

Tnint = total number of segments explored during Cauchy searches

Skip = number of BFGS updates skipped

Nact = number of active bounds at final generalized Cauchy point

Projg = norm of the final projected gradient

F = final function value

\* \* \*

N Tit Tnf Tnint Skip Nact Projg F

4 52 62 1 0 0 5.580D-04 5.956D+00

F = 5.95567820597628

STOP: TOTAL NO. of ITERATIONS EXCEEDS LIMIT

Cauchy time 0.000E+00 seconds.

Subspace minimization time 0.000E+00 seconds.

Line search time 0.000E+00 seconds.

Total User time 0.000E+00 seconds.

Statespace Model Results

==========================================================================================

Dep. Variable: VALUE No. Observations: 43

Model: SARIMAX(1, 1, 1)x(1, 0, 0, 12) Log Likelihood -256.094

Date: Thu, 12 Oct 2017 AIC 520.188

Time: 14:29:35 BIC 527.233

Sample: 01-01-2014 HQIC 522.786

- 07-01-2017

Covariance Type: opg

==============================================================================

coef std err z P>|z| [0.025 0.975]

------------------------------------------------------------------------------

ar.L1 0.4686 0.104 4.527 0.000 0.266 0.672

ma.L1 -0.9985 0.376 -2.658 0.008 -1.735 -0.262

ar.S.L12 0.7496 0.083 8.985 0.000 0.586 0.913

sigma2 2.595e+06 1.45e-07 1.79e+13 0.000 2.6e+06 2.6e+06

===================================================================================

Ljung-Box (Q): 20.51 Jarque-Bera (JB): 0.60

Prob(Q): 0.85 Prob(JB): 0.74

Heteroskedasticity (H): 2.97 Skew: -0.31

Prob(H) (two-sided): 0.10 Kurtosis: 2.65

===================================================================================