VAR Lag Order Selection Criteria
Endogenous variables: INFLATION UNEMPLOYMENT FED_FUNDS
Exogenous variables: C
Date: 02/12/17 Time: 14:38
Sample: 1960Q1 2000Q4
Included observations: 152

Lag	LogL	LR	FPE	AIC	SC	HQ
0	-973.9272	NA	76.75933	12.85431	12.91399	12.87855
1	-433.7976	1051.831	0.070804	5.865757	6.104485	5.962737
2	-391.9713	79.80003	0.045978	5.433833	5.851606*	5.603547
3	-372.1901	36.95970	0.039912	5.291975	5.888793	5.534423*
4	-365.6497	11.96206	0.041253	5.324338	6.100202	5.639521
5	-357.6239	14.36199	0.041831	5.337156	6.292066	5.725074
6	-340.2148	30.46580	0.037509	5.226511	6.360466	5.687163
7	-335.2912	8.422024	0.039663	5.280147	6.593148	5.813534
8	-324.2836	18.39431	0.038741	5.253731	6.745778	5.859852
9	-311.3671	21.07427*	0.036932	5.202198	6.873290	5.881054
10	-300.9278	16.62048	0.036408	5.183260	7.033398	5.934850
11	-291.3817	14.82160	0.036353*	5.176074*	7.205257	6.000399
12	-285.0480	9.583851	0.037909	5.211158	7.419386	6.108217

* indicates lag order selected by the criterion
LR: sequential modified LR test statistic (each test at 5% level)
FPE: Final prediction error
AIC: Akaike information criterion
SC: Schwarz information criterion
HQ: Hannan-Quinn information criterion