



Best model: ARIMA(2,0,0)(1,0,0)[12] intercept

Total fit time: 28.370 seconds

SARIMAX Results

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Dep. Variable: y No. Observations: 135

Model: SARIMAX(2, 0, 0)x(1, 0, 0, 12) Log Likelihood 186.148

Date: Mon, 21 Apr 2025 AIC -362.296

Time: 22:46:20 BIC -347.770

Sample: 0 HQIC -356.393

- 135

Covariance Type: opg

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	coef	std err	z	P> z	[0.025	0.975]
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intercept	0.0832	0.017	4.833	0.000	0.049	0.117
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ar.L1	0.2488	0.084	2.965	0.003	0.084	0.413
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ar.L2	0.1646	0.086	1.917	0.055	-0.004	0.333
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ar.S.L12	0.3390	0.075	4.498	0.000	0.191	0.487
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sigma2	0.0037	0.000	7.910	0.000	0.003	0.005
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Ljung-Box (L1) (Q):	0.03	Jarque-Bera (JB):	0.04
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Prob(Q):	0.86	Prob(JB):	0.98
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Heteroskedasticity (H):	1.06	Skew:	0.04
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Prob(H) (two-sided):	0.84	Kurtosis:	2.99
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