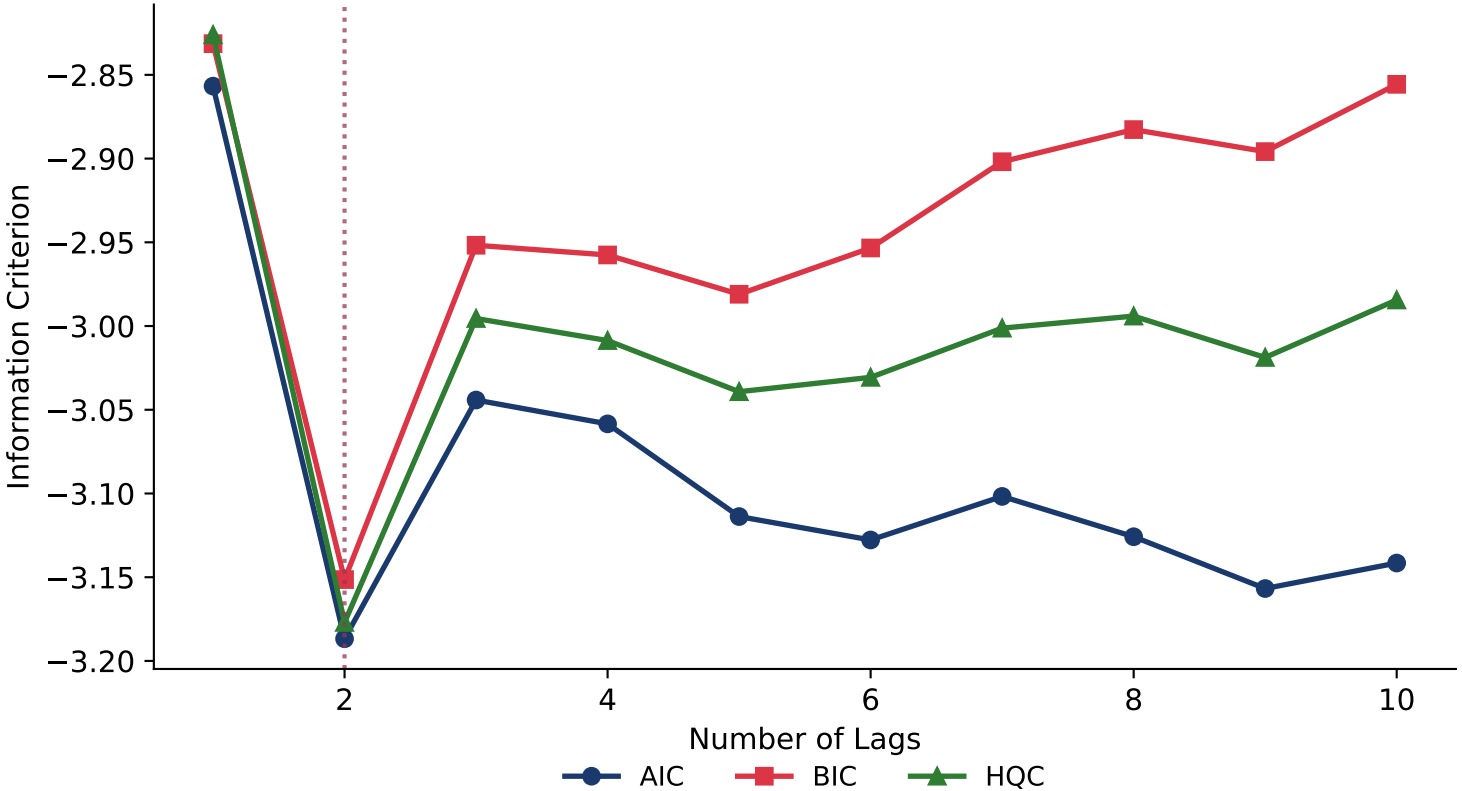
Lag Selection: Information Criteria



Optimal Lag Summary

Criterion	Optimal Lag
AIC	p = 2
BIC	p = 2
HQC	p = 2
FPE	p = 2