# SARIMAX Results Summary

Dependent Variable: log(Close)

Number of Observations: 1386

Model: SARIMAX(1, 1, 1)

Log Likelihood: 4693.794

Date: Mon, 01 Jul 2024

AIC: -9369.589

Time: 07:28:15

BIC: -9322.488

Sample: 0 - 1386

HQIC: -9351.972

Covariance Type: opg

## Coefficients

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
|  | coef | std err | z | P>|z| | [0.025 0.975] |
| combined\_score | 0.0005 | 0.001 | 0.548 | 0.584 | [-0.001 0.002] |
| Covid-19 | 0.0202 | 0.027 | 0.739 | 0.460 | [-0.033 0.074] |
| GDP | 0.2190 | 0.082 | 2.662 | 0.008 | [0.058 0.380] |
| Money Supply | -0.0526 | 0.322 | -0.164 | 0.870 | [-0.683 0.578] |
| Brexit | 0.0005 | 0.171 | 0.003 | 0.998 | [-0.335 0.336] |
| PM\_Code | -0.0066 | 2.200 | -0.003 | 0.998 | [-4.319 4.306] |
| ar.L1 | 0.4821 | 0.145 | 3.321 | 0.001 | [0.198 0.767] |
| ma.L1 | -0.4085 | 0.150 | -2.723 | 0.006 | [-0.702 -0.115] |
| sigma2 | 6.663e-05 | 9.39e-07 | 70.931 | 0.000 | [6.48e-05 6.85e-05] |

## Test Results

Ljung-Box (L1) (Q): 0.00

Prob(Q): 0.99

Jarque-Bera (JB): 19961.00

Prob(JB): 0.00

Heteroskedasticity (H): 8.11

Skew: -0.25

Prob(H) (two-sided): 0.00

Kurtosis: 21.59