

AutoReg Model Results

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Dep. Variable:      price      No. Observations:      200
Model:              AutoReg(6)  Log Likelihood      -1498.410
Method:             Conditional MLE  S.D. of innovations  547.206
Date:              Tue, 29 Dec 2020  AIC      12.692
Time:              19:54:04      BIC      12.827
Sample:            6      HQIC      12.747
                        200
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=====
              coef      std err          z      P>|z|      [0.025      0.975]
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intercept    1530.6964    384.158      3.985      0.000     777.760    2283.633
price.L1      -0.2667      0.065     -4.079      0.000     -0.395     -0.139
price.L2       0.3117      0.056      5.534      0.000      0.201      0.422
price.L3       0.1812      0.058      3.100      0.002      0.067      0.296
price.L4       0.1340      0.057      2.367      0.018      0.023      0.245
price.L5       0.3812      0.055      6.924      0.000      0.273      0.489
price.L6      -0.0270      0.060     -0.447      0.655     -0.145      0.091
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Roots

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              Real      Imaginary      Modulus      Frequency
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AR.1      -0.9914      -0.5466j      1.1321      -0.4198
AR.2      -0.9914      +0.5466j      1.1321      0.4198
AR.3       1.0792      -0.0000j      1.0792      -0.0000
AR.4       0.2629      -1.3334j      1.3591      -0.2190
AR.5       0.2629      +1.3334j      1.3591      0.2190
AR.6      14.4765      -0.0000j      14.4765      -0.0000
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