# 滞后回归结果

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| Lag Order | Observations | Alpha | Alpha SE | Beta | Beta SE | Beta t-value | Beta p-value | R-squared | Adj. R-squared | F-statistic | AIC | BIC |
| 1.0000 | 297.0000 | 0.0048 | 0.0043 | 0.1347 | 0.0577 | 2.3362 | 0.0201 | 0.0182 | 0.0148 | 5.4579 | -695.9628 | -688.5753 |
| 2.0000 | 297.0000 | 0.0049 | 0.0044 | 0.1182 | 0.0575 | 2.0545 | 0.0408 | 0.0141 | 0.0108 | 4.2209 | -694.7375 | -687.3500 |
| 3.0000 | 297.0000 | 0.0053 | 0.0044 | 0.0488 | 0.0575 | 0.8493 | 0.3964 | 0.0024 | -0.0009 | 0.7214 | -691.2435 | -683.8560 |