

SARIMAX Results

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Dep. Variable:          y      No. Observations:          21388
Model:                SARIMAX(3, 0, 3)  Log Likelihood          -133946.584
Date:                Sat, 02 Apr 2022    AIC                  267925.169
Time:                20:08:16          BIC                  268052.698
Sample:              01-10-2017        HQIC                 267966.757
                  - 03-31-2018

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Covariance Type:      opg
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	coef	std err	z	P> z	[0.025	0.975]
intercept	4.2075	0.335	12.546	0.000	3.550	4.865
weekend	-9.1966	4.482	-2.052	0.040	-17.982	-0.411
qtr	-0.7663	7.946	-0.096	0.923	-16.341	14.808
month	-4.0526	2.557	-1.585	0.113	-9.064	0.959
season	32.9873	1.795	18.382	0.000	29.470	36.505
hour	5.6832	0.287	19.835	0.000	5.122	6.245
day	6.1067	1.638	3.729	0.000	2.897	9.317
daylight	62.4854	3.471	18.003	0.000	55.683	69.288
business hour	-57.0517	3.823	-14.924	0.000	-64.545	-49.559
ar.L1	2.4544	0.022	113.063	0.000	2.412	2.497
ar.L2	-2.0331	0.040	-51.069	0.000	-2.111	-1.955
ar.L3	0.5495	0.019	28.638	0.000	0.512	0.587
ma.L1	-2.0091	0.023	-87.934	0.000	-2.054	-1.964
ma.L2	1.2367	0.036	34.275	0.000	1.166	1.307
ma.L3	-0.1601	0.015	-10.391	0.000	-0.190	-0.130
sigma2	1.613e+04	111.062	145.276	0.000	1.59e+04	1.64e+04

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Ljung-Box (L1) (Q):          0.30    Jarque-Bera (JB):          29547.06
Prob(Q):                    0.58    Prob(JB):              0.00
Heteroskedasticity (H):      1.14    Skew:                  1.57
Prob(H) (two-sided):         0.00    Kurtosis:              7.83
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