

SARIMAX Results

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Dep. Variable:          y      No. Observations:      20287
Model:                SARIMAX(3, 0, 2)      Log Likelihood      -128478.258
Date:                Sat, 02 Apr 2022      AIC      256986.516
Time:                20:26:59      BIC      257105.282
Sample:                02-02-2017      HQIC      257025.346
                   - 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	2.9765	0.464	6.411	0.000	2.066	3.887
weekend	-0.2237	6.243	-0.036	0.971	-12.459	12.012
qtr	-16.2219	10.941	-1.483	0.138	-37.666	5.222
month	9.4268	3.582	2.632	0.008	2.407	16.447
season	46.3815	2.668	17.388	0.000	41.153	51.610
hour	4.0877	0.462	8.848	0.000	3.182	4.993
day	6.8009	2.248	3.026	0.002	2.395	11.207
daylight	86.8326	4.034	21.526	0.000	78.926	94.739
business hour	-38.8435	4.393	-8.841	0.000	-47.455	-30.232
ar.L1	2.2903	0.019	121.435	0.000	2.253	2.327
ar.L2	-1.7479	0.032	-53.816	0.000	-1.812	-1.684
ar.L3	0.4238	0.014	29.443	0.000	0.396	0.452
ma.L1	-1.7079	0.018	-96.731	0.000	-1.742	-1.673
ma.L2	0.8036	0.018	45.845	0.000	0.769	0.838
sigma2	1.936e+04	127.281	152.076	0.000	1.91e+04	1.96e+04

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Ljung-Box (L1) (Q):      2.71      Jarque-Bera (JB):      36962.81
Prob(Q):                0.10      Prob(JB):                0.00
Heteroskedasticity (H):  1.65      Skew:                    1.50
Prob(H) (two-sided):    0.00      Kurtosis:                8.90
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