

SARIMAX Results

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Dep. Variable:          y      No. Observations:          20365
Model:                SARIMAX(3, 0, 3)  Log Likelihood      -123691.647
Date:                Sat, 02 Apr 2022  AIC                247415.295
Time:                19:45:05    BIC                247542.040
Sample:              01-31-2017    HQIC               247456.726
                  - 03-31-2018
Covariance Type:      opg
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	coef	std err	z	P> z	[0.025	0.975]
intercept	5.2948	0.398	13.295	0.000	4.514	6.075
weekend	-19.9142	4.228	-4.710	0.000	-28.202	-11.627
qtr	17.3657	7.467	2.326	0.020	2.731	32.001
month	-10.3654	2.458	-4.217	0.000	-15.184	-5.547
season	32.0454	1.669	19.199	0.000	28.774	35.317
hour	2.1848	0.323	6.759	0.000	1.551	2.818
day	9.3248	1.541	6.051	0.000	6.304	12.345
daylight	87.5386	2.716	32.225	0.000	82.214	92.863
business hour	-15.5966	3.107	-5.019	0.000	-21.687	-9.506
ar.L1	2.4024	0.029	83.871	0.000	2.346	2.459
ar.L2	-1.9495	0.052	-37.529	0.000	-2.051	-1.848
ar.L3	0.5161	0.025	20.979	0.000	0.468	0.564
ma.L1	-1.8840	0.029	-64.788	0.000	-1.941	-1.827
ma.L2	1.0747	0.041	26.125	0.000	0.994	1.155
ma.L3	-0.1082	0.015	-7.252	0.000	-0.137	-0.079
sigma2	1.075e+04	64.204	167.385	0.000	1.06e+04	1.09e+04

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Ljung-Box (L1) (Q):          0.88    Jarque-Bera (JB):          63893.84
Prob(Q):                    0.35    Prob(JB):                0.00
Heteroskedasticity (H):      0.90    Skew:                    1.92
Prob(H) (two-sided):         0.00    Kurtosis:                10.78
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