SARIMAX Results

Dep. Variable:	y	No. Observations:	144
Model:	SARIMAX(1, 1, 1)x(1, 0, [1, 2], 3)	Log Likelihood	-667.919
Date:	Thu, 18 Apr 2024	AIC	1347.837
Time:	15:15:45	BIC	1365.614
Sample:	0 - 144	HQIC	1355.061
Covariance Type:	opg		

	coef	std err	z	P>|z|	[0.025	0.975]
ar.L1	-0.9392	0.061	-15.414	0.000	-1.059	-0.820
ma.L1	0.9995	0.065	15.311	0.000	0.872	1.127
ar.S.L3	-0.9956	0.011	-90.638	0.000	-1.017	-0.974
ma.S.L3	1.6460	0.070	23.636	0.000	1.510	1.783
ma.S.L6	0.7499	0.068	11.066	0.000	0.617	0.883
sigma2	625.6266	72.755	8.599	0.000	483.029	768.224

Ljung-Box (L1) (Q):	3.35	Jarque-Bera (JB):	3.24
Prob(Q):	0.07	Prob(JB):	0.20
Heteroskedasticity (H):	6.03	Skew:	-0.10
Prob(H) (two-sided):	0.00	Kurtosis:	3.71

Warnings:
[1] Covariance matrix calculated using the outer product of gradients (complex-step).