SARIMAX Results

	coef	std err	z	P>|z|	[0.025	0.975]

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Dep. Variable:	y	No. Observations:	100990
Model:	SARIMAX(4, 0, 0)	Log Likelihood	-61636.972
Date:	Mon, 24 Jun 2024	AIC	123283.945
Time:	07:12:39	BIC	123331.558
Sample:	0	HQIC	123298.388
	- 100990		
Covariance Type:	opg		

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	coef	std err	z	P>|z|	[0.025	0.975]
ar.L1	0.9988	0.003	343.113	0.000	0.993	1.004
ar.L2	0.0669	0.005	12.851	0.000	0.057	0.077
ar.L3	-0.0665	0.006	-10.714	0.000	-0.079	-0.054
ar.L4	-0.0010	0.004	-0.227	0.820	-0.010	0.008
sigma2	3.4957	0.012	296.480	0.000	3.473	3.519

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Ljung-Box (L1) (Q):	5.32	Jarque-Bera (JB):	11945033.73
Prob(Q):	0.02	Prob(JB):	0.00
Heteroskedasticity (H):	0.15	Skew:	-0.66
Prob(H) (two-sided):	0.00	Kurtosis:	56.26

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