

# SARIMAX Results

Dep. Variable:	y	No. Observations:	144
Model:	SARIMAX(2, 2, 2)	Log Likelihood	-691.328
Date:	Sat, 27 Apr 2024	AIC	1392.657
Time:	15:03:09	BIC	1407.436
Sample:	0	HQIC	1398.663
	- 144		

Covariance Type: opg

	coef	std err	z	P> z	[0.025	0.975]
ar.L1	-0.4633	0.122	-3.785	0.000	-0.703	-0.223
ar.L2	0.1066	0.116	0.918	0.359	-0.121	0.334
ma.L1	-0.1056	19.827	-0.005	0.996	-38.965	38.754
ma.L2	-0.8943	17.790	-0.050	0.960	-35.762	33.973
sigma2	958.2204	1.9e+04	0.050	0.960	-3.64e+04	3.83e+04

Ljung-Box (L1) (Q):	0.01	Jarque-Bera (JB):	2.51
Prob(Q):	0.94	Prob(JB):	0.29
Heteroskedasticity (H):	7.10	Skew:	-0.19
Prob(H) (two-sided):	0.00	Kurtosis:	3.53

## Warnings:

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