SARIMAX Results

Dep. Variable:	y	No. Observations:	144
Model:	SARIMAX(1, 1, 3)	Log Likelihood	-688.446
Date:	Sun, 28 Apr 2024	AIC	1386.892
Time:	04:23:26	BIC	1401.706
Sample:	0 - 144	HQIC	1392.912
Covariance Type:	opg		

	coef	std err	z	P>|z|	[0.025	0.975]
ar.L1	0.5223	0.172	3.037	0.002	0.185	0.859
ma.L1	-0.2903	0.192	-1.515	0.130	-0.666	0.085
ma.L2	-0.3884	0.077	-5.049	0.000	-0.539	-0.238
ma.L3	-0.1221	0.107	-1.143	0.253	-0.331	0.087
sigma2	885.9724	104.104	8.510	0.000	681.932	1090.013

Ljung-Box (L1) (Q):	0.04	Jarque-Bera (JB):	0.54
Prob(Q):	0.84	Prob(JB):	0.76
Heteroskedasticity (H):	7.97	Skew:	0.14
Prob(H) (two-sided):	0.00	Kurtosis:	3.10

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