3. HR Granger-Causes Holdings

```
mdl =
Generalized linear mixed-effects model fit by PL
```

Model information:
```
    Number of observations         123
    Fixed effects coefficients       5
    Random effects coefficients     16
    Covariance parameters            2
    Distribution              Normal
    Link                      Identity
    FitMethod                 MPL
```

Formula:
```
    Earnings ~ 1 + Granger_0:Treatment + Granger_5:Treatment + Granger_10:Treatment + Granger_15:Treatment + (1 | Session)
```

Model fit statistics:
```
    AIC      BIC       LogLikelihood    Deviance
    2522.2   2541.9    -1254.1          2508.2
```

Fixed effects coefficients (95% CIs):

Name	Estimate	SE	tStat	DF	pValue	Lower	Upper
{'(Intercept)' }	24411	752.91	32.422	118	1.329e-60	22920	25902
{'Granger_0:Treatment_1' }	26.283	362.87	0.07243	118	0.94238	-692.31	744.87
{'Granger_5:Treatment_1' }	577.8	351.21	1.6451	118	0.1026	-117.7	1273.3
{'Granger_10:Treatment_1'}	-414.88	322.7	-1.2856	118	0.20109	-1053.9	224.16
{'Granger_15:Treatment_1'}	433.23	312.67	1.3856	118	0.16849	-185.95	1052.4

Random effects covariance parameters:
```
Group: Session (16 Levels)
```

Name1	Name2	Type	Estimate
{'(Intercept)'}	{'(Intercept)'}	{'std'}	1381.3

```
Group: Error
```

Name	Estimate
{'sqrt(Dispersion)'}	6353.6

```
LRstat =
```

Theoretical Likelihood Ratio Test

Model	DF	AIC	BIC	LogLik	LRStat	deltaDF	pValue
mdlR	3	2519.6	2528	-1256.8			
mdl	7	2522.2	2541.9	-1254.1	5.3794	4	0.25054