

6. B/A Spread Granger-Causes HR

mdl =

Generalized linear mixed-effects model fit by PL

Model information:

Number of observations	123
Fixed effects coefficients	8
Random effects coefficients	16
Covariance parameters	2
Distribution	Normal
Link	Identity
FitMethod	MPL

Formula:

Earnings ~ 1 + Granger_0 + Granger_5 + Granger_10 + Granger_15 + Granger_20 + Granger_25 + Granger_30 + (1 | Session)

Model fit statistics:

AIC	BIC	LogLikelihood	Deviance
2529	2557.1	-1254.5	2509

Fixed effects coefficients (95% CIs):

Name	Estimate	SE	tStat	DF	pValue	Lower	Upper
{ '(Intercept)' }	24523	755.62	32.454	115	9.9793e-60	23026	26020
{ 'Granger_0' }	-35.877	298.64	-0.12013	115	0.90459	-627.43	555.67
{ 'Granger_5' }	-208.5	316.43	-0.65889	115	0.51128	-835.29	418.3
{ 'Granger_10' }	-232.59	360.72	-0.6448	115	0.52034	-947.12	481.93
{ 'Granger_15' }	85.933	406.24	0.21153	115	0.83285	-718.75	890.62
{ 'Granger_20' }	309.37	268.21	1.1535	115	0.25112	-221.91	840.64
{ 'Granger_25' }	-47.52	312.26	-0.15218	115	0.87931	-666.06	571.02
{ 'Granger_30' }	343.42	297.86	1.153	115	0.25132	-246.58	933.42

Random effects covariance parameters:

Group: Session (16 Levels)

Name1	Name2	Type	Estimate
{ '(Intercept)' }	{ '(Intercept)' }	{ 'std' }	1470.6

Group: Error

Name	Estimate
{ 'sqrt(Dispersion)' }	6359.4

LRstat =

Theoretical Likelihood Ratio Test

Model	DF	AIC	BIC	LogLik	LRstat	deltaDF	pValue
mdlR	3	2519.6	2528	-1256.8			
mdl	10	2529	2557.1	-1254.5	4.6072	7	0.70777