

4. Holdings Granger-Cause 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
2519.2	2547.3	-1249.6	2499.2

Fixed effects coefficients (95% CIs):

Name	Estimate	SE	tStat	DF	pValue	Lower	Upper
{ '(Intercept)' }	24329	741.31	32.818	115	3.1303e-60	22860	25797
{ 'Granger_0' }	-215.99	278.78	-0.77476	115	0.44007	-768.2	336.22
{ 'Granger_5' }	633.49	310	2.0435	115	0.043284	19.445	1247.5
{ 'Granger_10' }	-932.09	366.59	-2.5426	115	0.012332	-1658.2	-205.95
{ 'Granger_15' }	417.21	323.25	1.2907	115	0.19941	-223.08	1057.5
{ 'Granger_20' }	-507.62	342.4	-1.4825	115	0.14093	-1185.8	170.6
{ 'Granger_25' }	173.79	278.83	0.62329	115	0.53433	-378.51	726.09
{ 'Granger_30' }	-104.22	329.31	-0.31647	115	0.75222	-756.51	548.07

Random effects covariance parameters:

Group: Session (16 Levels)

Name1	Name2	Type	Estimate
{ '(Intercept)' }	{ '(Intercept)' }	{ 'std' }	1681.5

Group: Error

Name	Estimate
{ 'sqrt(Dispersion)' }	6064.2

LRstat =

Theoretical Likelihood Ratio Test

Model	DF	AIC	BIC	LogLik	LRStat	deltaDF	pValue
mdlR	3	2519.6	2528	-1256.8			
mdl	10	2519.2	2547.3	-1249.6	14.382	7	0.044783