1. HR Granger-Causes Ind Mispricing

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
2512.4	2532.1	-1249.2	2498.4

Fixed effects coefficients (95% CIs):

Name	Estimate	SE	tStat	DF	pValue	Lower	Upper
{'(Intercept)' }	24751	753.38	32.854	118	3.2581e-61	23259	26243
{'Granger_0:Treatment_1' }	886.9	299.2	2.9643	118	0.0036714	294.41	1479.4
{'Granger_5:Treatment_1' }	229.32	327.95	0.69928	118	0.48576	-420.1	878.74
{'Granger_10:Treatment_1'}	621.07	368.78	1.6841	118	0.094799	-109.21	1351.4
{'Granger_15:Treatment_1'}	-1244.1	411.97	-3.0198	118	0.0031013	-2059.9	-428.24

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

Name1	Name2	Type	Estimate
{'(Intercept)'}	{'(Intercept)'}	{'std'}	1329.7

Group: Error

Name	Estimate
{'sqrt(Dispersion)'}	6106

LRstat =
Theoretical Likelihood Ratio Test

Model	DF	AIC	BIC	LogLik	LRStat	deltaDF	pValue
mdlR	3	2519.6	2528	-1256.8			
mdl	7	2512.4	2532.1	-1249.2	15.144	4	0.0044115