2. Ind Mispricing 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
    2524.5    2552.6   -1252.2         2504.5
```

Fixed effects coefficients (95% CIs):

Name	Estimate	SE	tStat	DF	pValue	Lower	Upper
{'(Intercept)'}	23961	664.31	36.07	115	1.5575e-64	22646	25277
{'Granger_0' }	-113.69	276.04	-0.41187	115	0.6812	-660.48	433.09
{'Granger_5' }	111.68	249.42	0.44776	115	0.65517	-382.37	605.72
{'Granger_10' }	-85.489	296.92	-0.28792	115	0.77393	-673.64	502.66
{'Granger_15' }	616.85	335.6	1.838	115	0.068636	-47.91	1281.6
{'Granger_20' }	-376.28	328.8	-1.1444	115	0.25484	-1027.6	275.02
{'Granger_25' }	-379.39	314.68	-1.2056	115	0.23043	-1002.7	243.93
{'Granger_30' }	-511.44	290.96	-1.7577	115	0.081451	-1087.8	64.902

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

Name1	Name2	Type	Estimate
{'(Intercept)'}	{'(Intercept)'}	{'std'}	677.78

```
Group: Error
```

Name	Estimate
{'sqrt(Dispersion)'}	6351.2

```
LRstat =
```
Theoretical Likelihood Ratio Test

Model	DF	AIC	BIC	LogLik	LRStat	deltaDF	pValue
mdlR	3	2519.6	2528	-1256.8			
mdl	10	2524.5	2552.6	-1252.2	9.0867	7	0.24649