

5. HR Granger-Causes B/A Spread

```
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
2521	2540.7	-1253.5	2507

Fixed effects coefficients (95% CIs):

Name	Estimate	SE	tStat	DF	pValue	Lower	Upper
{ '(Intercept)' }	24535	633.13	38.751	118	5.8343e-69	23281	25789
{ 'Granger_0:Treatment_1' }	578.56	361.56	1.6002	118	0.11223	-137.43	1294.5
{ 'Granger_5:Treatment_1' }	-37.248	415.26	-0.089697	118	0.92868	-859.58	785.08
{ 'Granger_10:Treatment_1' }	732.75	412.42	1.7767	118	0.078193	-83.954	1549.5
{ 'Granger_15:Treatment_1' }	-430.38	358.2	-1.2015	118	0.23196	-1139.7	278.96

Random effects covariance parameters:

Group: Session (16 Levels)

Name1	Name2	Type	Estimate
{ '(Intercept)' }	{ '(Intercept)' }	{ 'std' }	522.49

Group: Error

Name	Estimate
{ 'sqrt(Dispersion)' }	6431.2

```
LRstat =
```

Theoretical Likelihood Ratio Test

Model	DF	AIC	BIC	LogLik	LRStat	deltaDF	pValue
mdlR	3	2519.6	2528	-1256.8			
mdl	7	2521	2540.7	-1253.5	6.5582	4	0.16116