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:Treatment + Granger_5:Treatment + Granger_10:Treatment + Granger_15:Treatment + Granger_20:Treatment + Granger_25:Treatment + Granger_30:Treatment + (1 | Session)

Model fit statistics:

    AIC   BIC   LogLikelihood   Deviance
    2526.1   2554.2   -1253   2506.1

Fixed effects coefficients (95% CIs):

Name	Estimate	SE	tStat	DF	pValue	Lower	Upper
{'(Intercept)' }	24151	639.97	37.738	115	1.2855e-66	22883	25419
{'Granger_0:Treatment_1' }	-499.86	409.78	-1.2198	115	0.22503	-1311.6	311.83
{'Granger_5:Treatment_1' }	25.454	332.77	0.076492	115	0.93916	-633.69	684.6
{'Granger_10:Treatment_1'}	247.76	351.11	0.70565	115	0.48183	-447.72	943.24
{'Granger_15:Treatment_1'}	850.5	490.61	1.7335	115	0.085679	-121.31	1822.3
{'Granger_20:Treatment_1'}	-142.78	439.11	-0.32515	115	0.74565	-1012.6	727.02
{'Granger_25:Treatment_1'}	-379.38	419.17	-0.90507	115	0.36732	-1209.7	450.92
{'Granger_30:Treatment_1'}	-677.59	348.62	-1.9436	115	0.054384	-1368.1	12.964

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

Name1	Name2	Type	Estimate
{'(Intercept)'}	{'(Intercept)'}	{'std'}	679.7

Group: Error

Name	Estimate
{'sqrt(Dispersion)'}	6393.1

LRstat =
Theoretical Likelihood Ratio Test

Model	DF	AIC	BIC	LogLik	LRStat	deltaDF	pValue
mdlR	3	2519.6	2528	-1256.8			
mdl	10	2526.1	2554.2	-1253	7.4777	7	0.38089