

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: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
2512.4	2540.5	-1246.2	2492.4

Fixed effects coefficients (95% CIs):

Name	Estimate	SE	tStat	DF	pValue	Lower	Upper
{ '(Intercept)' }	24565	666.29	36.869	115	1.5272e-65	23246	25885
{ 'Granger_0:Treatment_1' }	-421.02	358.24	-1.1753	115	0.24232	-1130.6	288.58
{ 'Granger_5:Treatment_1' }	884.5	407.47	2.1707	115	0.032006	77.392	1691.6
{ 'Granger_10:Treatment_1' }	-1948.4	522.82	-3.7267	115	0.00030242	-2984	-912.79
{ 'Granger_15:Treatment_1' }	644.17	391.12	1.647	115	0.10229	-130.57	1418.9
{ 'Granger_20:Treatment_1' }	-379.74	411.78	-0.92218	115	0.35837	-1195.4	435.93
{ 'Granger_25:Treatment_1' }	150.79	335.95	0.44883	115	0.6544	-514.67	816.24
{ 'Granger_30:Treatment_1' }	36.288	353.68	0.1026	115	0.91846	-664.29	736.86

Random effects covariance parameters:

Group: Session (16 Levels)

Name1	Name2	Type	Estimate
{ '(Intercept)' }	{ '(Intercept)' }	{ 'std' }	1272.3

Group: Error

Name	Estimate
{ 'sqrt(Dispersion)' }	5963.3

LRstat =

Theoretical Likelihood Ratio Test

Model	DF	AIC	BIC	LogLik	LRStat	deltaDF	pValue
mdlR	3	2519.6	2528	-1256.8			
mdl	10	2512.4	2540.5	-1246.2	21.134	7	0.0035765