| Method | statistic | parameter | p.value |
| --- | --- | --- | --- |
| LMerr | 37.06077 | 1 | 0.0000000 |
| LMlag | 48.45001 | 1 | 0.0000000 |
| RLMerr | 3.80391 | 1 | 0.0511330 |
| RLMlag | 15.19315 | 1 | 0.0000971 |
| SARMA | 52.25392 | 2 | 0.0000000 |