VAR Lag Order Selection Criteria
Endogenous variables: CORRELATION GMV36_SHARPE
Exogenous variables: C
Date: 06/07/17   Time: 10:05
Sample: 1 384
Included observations: 374

Lag	LogL	LR	FPE	AIC	SC	HQ
0	98.83090	NA	0.002043	-0.517812	-0.496827	-0.509480
1	1399.728	2580.924	1.99e-06	-7.453091	-7.390135*	-7.428095*
2	1401.321	3.142733	2.01e-06	-7.440217	-7.335291	-7.398557
3	1406.797	10.74749	2.00e-06	-7.448112	-7.301215	-7.389787
4	1412.672	11.46733	1.98e-06	-7.458139	-7.269271	-7.383149
5	1419.132	12.54042*	1.95e-06*	-7.471295*	-7.240456	-7.379641
6	1421.856	5.257381	1.96e-06	-7.464468	-7.191659	-7.356150
7	1424.353	4.794997	1.98e-06	-7.456434	-7.141654	-7.331452
8	1426.304	3.723988	2.00e-06	-7.445475	-7.088725	-7.303829
9	1427.031	1.381012	2.04e-06	-7.427975	-7.029254	-7.269664
10	1430.222	6.023292	2.05e-06	-7.423648	-6.982956	-7.248673

* indicates lag order selected by the criterion
LR: sequential modified LR test statistic (each test at 5% level)
FPE: Final prediction error
AIC: Akaike information criterion
SC: Schwarz information criterion
HQ: Hannan-Quinn information criterion