Vector Autoregression Estimates

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Date: 06/07/17 Time: 10:13
Sample (adjusted): 6 384
Included observations: 379 after adjustments
Standard errors in ( ) & t-statistics in [ ]

	CORRELATI	EW36_SHA
CORRELATION(-1)	0.956148	-0.026716
	(0.05169)	(0.02582)
	[18.4980]	[-1.03460]
CORRELATION(-2)	0.156978	0.040967
	(0.07130)	(0.03562)
	[2.20167]	[1.15013]
CORRELATION(-3)	-0.049858	-0.047424
	(0.07186)	(0.03590)
	[-0.69381]	[-1.32099]
CORRELATION(-4)	-0.108677	0.025142
	(0.07164)	(0.03579)
	[-1.51703]	[0.70252]
CORRELATION(-5)	0.034543	0.010169
	(0.05192)	(0.02594)
	[0.66531]	[0.39207]
EW36_SHARPE(-1)	0.078408	1.069476
	(0.10292)	(0.05142)
	[0.76180]	[20.7993]
EW36_SHARPE(-2)	-0.063124	-0.139608
	(0.15167)	(0.07577)
	[-0.41620]	[-1.84255]
EW36_SHARPE(-3)	0.029120	0.127646
	(0.15258)	(0.07623)
	[0.19085]	[1.67458]
EW36_SHARPE(-4)	-0.295971	0.072936
	(0.15227)	(0.07607)
	[-1.94372]	[0.95879]
EW36_SHARPE(-5)	0.254398	-0.154244
	(0.10338)	(0.05165)
	[2.46083]	[-2.98656]
C	-0.001736	0.003983
	(0.00404)	(0.00202)
	[-0.42951]	[1.97247]
R-squared	0.982260	0.965787
Adj. R-squared	0.981778	0.964857
Sum sq. resids	1.096654	0.273702
S.E. equation	0.054590	0.027272
F-statistic	2037.634	1038.818
Log likelihood	569.9015	832.9235
Akaike AIC	-2.949348	-4.337327
Schwarz SC	-2.835066	-4.223045
Mean dependent	0.031554	0.149181
S.D. dependent	0.404403	0.145478

Determinant resid covariance (dof adj.)	2.22E-06
Determinant resid covariance	2.09E-06
Log likelihood	1402.827
Akaike information criterion	-7.286687
Schwarz criterion	-7.058123