Vector Autoregression Estimates

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Date: 06/07/17 Time: 10:16
Sample (adjusted): 6 384
Included observations: 379 after adjustments
Standard errors in ( ) & t-statistics in [ ]

	CORRELATI	GMV60_SHA
CORRELATION(-1)	0.934747	-0.015548
	(0.05202)	(0.03274)
	[17.9694]	[-0.47491]
CORRELATION(-2)	0.154563	0.041490
	(0.07062)	(0.04445)
	[2.18856]	[0.93347]
CORRELATION(-3)	0.010568	-0.120907
	(0.07105)	(0.04472)
	[0.14873]	[-2.70390]
CORRELATION(-4)	-0.117152	0.128117
	(0.07135)	(0.04490)
	[-1.64197]	[2.85316]
CORRELATION(-5)	0.011083	-0.032821
	(0.05246)	(0.03302)
	[0.21126]	[-0.99406]
GMV60_SHARPE(-1)	0.026246	1.076935
	(0.08249)	(0.05192)
	[0.31816]	[20.7439]
GMV60_SHARPE(-2)	0.121504	-0.220658
	(0.12098)	(0.07614)
	[1.00436]	[-2.89815]
GMV60_SHARPE(-3)	-0.062274	0.173900
	(0.12004)	(0.07555)
	[-0.51877]	[2.30183]
GMV60_SHARPE(-4)	-0.347784	0.111710
	(0.11897)	(0.07487)
	[-2.92332]	[1.49199]
GMV60_SHARPE(-5)	0.267409	-0.178471
	(0.08202)	(0.05162)
	[3.26039]	[-3.45752]
C	-0.002121	0.006357
	(0.00380)	(0.00239)
	[-0.55828]	[2.65910]
R-squared	0.989458	0.948273
Adj. R-squared	0.989171	0.946867
Sum sq. resids	0.548383	0.217208
S.E. equation	0.038603	0.024295
F-statistic	3453.862	674.6209
Log likelihood	701.2336	876.7332
Akaike AIC	-3.642394	-4.568513
Schwarz SC	-3.528112	-4.454231
Mean dependent	0.042119	0.166353
S.D. dependent	0.370959	0.105398

Determinant resid covariance (dof adj.)	8.65E-07
Determinant resid covariance	8.15E-07
Log likelihood	1581.151
Akaike information criterion	-8.227707
Schwarz criterion	-7.999143