Vector Autoregression Estimates

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Date: 06/07/17 Time: 10:19
Sample (adjusted): 6 384
Included observations: 379 after adjustments
Standard errors in ( ) & t-statistics in [ ]

	CORRELATI	EW60_SHA
CORRELATION(-1)	0.930525	-0.039635
	(0.05115)	(0.03615)
	[18.1937]	[-1.09632]
CORRELATION(-2)	0.136810	0.071261
	(0.06983)	(0.04936)
	[1.95923]	[1.44374]
CORRELATION(-3)	0.019914	-0.076949
	(0.07001)	(0.04949)
	[0.28445]	[-1.55495]
CORRELATION(-4)	-0.065154	0.008720
	(0.06988)	(0.04940)
	[-0.93237]	[0.17654]
CORRELATION(-5)	-0.028466	0.037873
	(0.05142)	(0.03635)
	[-0.55362]	[1.04202]
EW60_SHARPE(-1)	0.029863	1.074764
	(0.07282)	(0.05147)
	[0.41009]	[20.8803]
EW60_SHARPE(-2)	0.067853	-0.145089
	(0.10777)	(0.07618)
	[0.62961]	[-1.90458]
EW60_SHARPE(-3)	-0.057736	0.135520
	(0.10850)	(0.07669)
	[-0.53212]	[1.76701]
EW60_SHARPE(-4)	-0.324476	0.062294
	(0.10830)	(0.07656)
	[-2.99597]	[0.81371]
EW60_SHARPE(-5)	0.285260	-0.151084
	(0.07346)	(0.05192)
	[3.88333]	[-2.90971]
C	-0.001327	0.003902
	(0.00285)	(0.00202)
	[-0.46551]	[1.93606]
R-squared	0.989498	0.965883
Adj. R-squared	0.989213	0.964956
Sum sq. resids	0.546256	0.272936
S.E. equation	0.038528	0.027234
F-statistic	3467.452	1041.838
Log likelihood	701.9700	833.4548
Akaike AIC	-3.646280	-4.340131
Schwarz SC	-3.531998	-4.225849
Mean dependent	0.042119	0.149181
S.D. dependent	0.370959	0.145478

Determinant resid covariance (dof adj.)	1.10E-06
Determinant resid covariance	1.03E-06
Log likelihood	1536.386
Akaike information criterion	-7.991482
Schwarz criterion	-7.762918