VAR Lag Order Selection Criteria
Endogenous variables: CORRELATION EW36_SHARPE
Exogenous variables: C
Date: 06/07/17   Time: 10:12
Sample: 1 384
Included observations: 374

Lag	LogL	LR	FPE	AIC	SC	HQ
0	3.946620	NA	0.003393	-0.010410	0.010576	-0.002078
1	1364.123	2698.532	2.40e-06	-7.262692	-7.199736*	-7.237695*
2	1366.973	5.622223	2.42e-06	-7.256538	-7.151611	-7.214877
3	1370.094	6.125227	2.43e-06	-7.251837	-7.104940	-7.193512
4	1373.706	7.051195	2.44e-06	-7.249765	-7.060897	-7.174776
5	1382.064	16.22345*	2.38e-06*	-7.273067*	-7.042229	-7.181414
6	1385.908	7.421259	2.38e-06	-7.272235	-6.999425	-7.163917
7	1388.251	4.497383	2.40e-06	-7.263372	-6.948592	-7.138390
8	1390.375	4.055666	2.43e-06	-7.253342	-6.896591	-7.111695
9	1390.975	1.139085	2.47e-06	-7.235160	-6.836439	-7.076849
10	1395.829	9.162609	2.46e-06	-7.239726	-6.799034	-7.064751

* 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