Vector Autoregression Estimates

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

	CORRELATI	MSR60_SHA
CORRELATION(-1)	0.934444	-0.009141
	(0.05360)	(0.03658)
	[17.4325]	[-0.24990]
CORRELATION(-2)	0.113560	0.069201
	(0.07337)	(0.05007)
	[1.54787]	[1.38222]
CORRELATION(-3)	0.030860	-0.154589
	(0.07303)	(0.04984)
	[0.42257]	[-3.10195]
CORRELATION(-4)	-0.031055	0.086928
	(0.07369)	(0.05029)
	[-0.42140]	[1.72856]
CORRELATION(-5)	-0.053622	0.009594
	(0.05438)	(0.03711)
	[-0.98602]	[0.25851]
MSR60_SHARPE(-1)	-0.015790	1.058531
	(0.07925)	(0.05408)
	[-0.19924]	[19.5737]
MSR60_SHARPE(-2)	0.108088	-0.182655
	(0.11512)	(0.07856)
	[0.93888]	[-2.32497]
MSR60_SHARPE(-3)	-0.077052	0.188308
	(0.11376)	(0.07763)
	[-0.67731]	[2.42565]
MSR60_SHARPE(-4)	-0.241365	-0.037461
	(0.11390)	(0.07773)
	[-2.11904]	[-0.48195]
MSR60_SHARPE(-5)	0.217073	-0.055357
	(0.07929)	(0.05411)
	[2.73779]	[-1.02311]
C	-0.000430	0.002982
	(0.00252)	(0.00172)
	[-0.17059]	[1.73501]
R-squared	0.989310	0.953852
Adj. R-squared	0.989020	0.952598
Sum sq. resids	0.556053	0.258945
S.E. equation	0.038872	0.026526
F-statistic	3405.711	760.6346
Log likelihood	698.6014	843.4266
Akaike AIC	-3.628504	-4.392753
Schwarz SC	-3.514221	-4.278471
Mean dependent	0.042119	0.092809
S.D. dependent	0.370959	0.121838

Determinant resid covariance (dof adj.)	9.79E-07
Determinant resid covariance	9.23E-07
Log likelihood	1557.649
Akaike information criterion	-8.103690
Schwarz criterion	-7.875126