Vector Autoregression Estimates

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Date: 06/07/17 Time: 10:07
Sample (adjusted): 2 384
Included observations: 383 after adjustments
Standard errors in ( ) & t-statistics in [ ]

	CORRELATI	MSR36_SHA
CORRELATION(-1)	0.991038	0.003356
	(0.00708)	(0.00351)
	[139.983]	[0.95575]
MSR36_SHARPE(-1)	-0.009299	0.972744
	(0.02176)	(0.01079)
	[-0.42735]	[90.1416]
C	-0.000431	0.004476
	(0.00411)	(0.00204)
	[-0.10485]	[2.19734]
R-squared	0.981801	0.957453
Adj. R-squared	0.981705	0.957229
Sum sq. resids	1.140003	0.280362
S.E. equation	0.054772	0.027162
F-statistic	10250.18	4275.639
Log likelihood	570.5028	839.1210
Akaike AIC	-2.963461	-4.366167
Schwarz SC	-2.932537	-4.335243
Mean dependent	0.036313	0.141075
S.D. dependent	0.404947	0.131339

Determinant resid covariance (dof adj.)	2.17E-06
Determinant resid covariance	2.13E-06
Log likelihood	1413.704
Akaike information criterion	-7.350936
Schwarz criterion	-7.289087