VAR Lag Order Selection Criteria
Endogenous variables: CORRELATION MSR36_SHARPE
Exogenous variables: C
Date: 06/07/17   Time: 10:07
Sample: 1 384
Included observations: 374

Lag	LogL	LR	FPE	AIC	SC	HQ
0	54.79638	NA	0.002585	-0.282334	-0.261348	-0.274001
1	1375.926	2621.064*	2.26e-06*	-7.325806*	-7.262850*	-7.300810*
2	1376.587	1.305248	2.30e-06	-7.307953	-7.203027	-7.266293
3	1380.124	6.941418	2.30e-06	-7.305477	-7.158580	-7.247152
4	1384.011	7.585869	2.30e-06	-7.304870	-7.116002	-7.229880
5	1385.699	3.276963	2.33e-06	-7.292507	-7.061668	-7.200853
6	1387.881	4.212207	2.36e-06	-7.282785	-7.009975	-7.174467
7	1388.187	0.588774	2.40e-06	-7.263034	-6.948254	-7.138052
8	1391.788	6.874773	2.41e-06	-7.260901	-6.904150	-7.119255
9	1393.792	3.803711	2.43e-06	-7.250225	-6.851504	-7.091915
10	1396.513	5.135665	2.45e-06	-7.243384	-6.802692	-7.068409

* 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