Vector Autoregression Estimates

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Date: 06/07/17 Time: 10:04
Sample (adjusted): 6 384
Included observations: 379 after adjustments
Standard errors in ( ) & t-statistics in [ ]

	CORRELATI	GMV36_SHA
CORRELATION(-1)	0.956609	-0.008212
	(0.05229)	(0.02384)
	[18.2930]	[-0.34448]
CORRELATION(-2)	0.162783	0.024076
	(0.07179)	(0.03273)
	[2.26745]	[0.73567]
CORRELATION(-3)	-0.049112	-0.059823
	(0.07225)	(0.03294)
	[-0.67976]	[-1.81636]
CORRELATION(-4)	-0.131905	0.061471
	(0.07217)	(0.03290)
	[-1.82771]	[1.86843]
CORRELATION(-5)	0.051249	-0.017579
	(0.05249)	(0.02393)
	[0.97636]	[-0.73464]
GMV36_SHARPE(-1)	-0.037423	1.064471
	(0.11400)	(0.05197)
	[-0.32827]	[20.4832]
GMV36_SHARPE(-2)	0.112060	-0.186769
	(0.16618)	(0.07576)
	[0.67431]	[-2.46537]
GMV36_SHARPE(-3)	0.117596	0.162226
	(0.16539)	(0.07539)
	[0.71103]	[2.15171]
GMV36_SHARPE(-4)	-0.382527	0.085103
	(0.16488)	(0.07517)
	[-2.31996]	[1.13221]
GMV36_SHARPE(-5)	0.205188	-0.157642
	(0.11445)	(0.05217)
	[1.79285]	[-3.02152]
C	-0.004064	0.006219
	(0.00533)	(0.00243)
	[-0.76228]	[2.55891]
R-squared	0.982281	0.952547
Adj. R-squared	0.981799	0.951258
Sum sq. resids	1.095386	0.227635
S.E. equation	0.054558	0.024871
F-statistic	2040.035	738.7102
Log likelihood	570.1207	867.8478
Akaike AIC	-2.950505	-4.521624
Schwarz SC	-2.836223	-4.407342
Mean dependent	0.031554	0.177228
S.D. dependent	0.404403	0.112653

Determinant resid covariance (dof adj.)	1.82E-06
Determinant resid covariance	1.71E-06
Log likelihood	1440.484
Akaike information criterion	-7.485406
Schwarz criterion	-7.256842