Column: China\_4

# ARIMA(0,1,0) Summary:

SARIMAX Results   
==============================================================================  
Dep. Variable: y No. Observations: 3503  
Model: ARIMA(0, 1, 0) Log Likelihood -15288.588  
Date: Tue, 14 May 2024 AIC 30579.177  
Time: 22:57:33 BIC 30585.338  
Sample: 0 HQIC 30581.376  
 - 3503   
Covariance Type: opg   
==============================================================================  
 coef std err z P>|z| [0.025 0.975]  
------------------------------------------------------------------------------  
sigma2 362.6619 2.744 132.169 0.000 357.284 368.040  
===================================================================================  
Ljung-Box (L1) (Q): 12.62 Jarque-Bera (JB): 47034.65  
Prob(Q): 0.00 Prob(JB): 0.00  
Heteroskedasticity (H): 0.24 Skew: -0.02  
Prob(H) (two-sided): 0.00 Kurtosis: 20.95  
===================================================================================  
  
Warnings:  
[1] Covariance matrix calculated using the outer product of gradients (complex-step).

# ARIMA(3,1,0) Summary:

SARIMAX Results   
==============================================================================  
Dep. Variable: y No. Observations: 3503  
Model: ARIMA(3, 1, 0) Log Likelihood -15281.440  
Date: Tue, 14 May 2024 AIC 30570.879  
Time: 22:57:33 BIC 30595.524  
Sample: 0 HQIC 30579.674  
 - 3503   
Covariance Type: opg   
==============================================================================  
 coef std err z P>|z| [0.025 0.975]  
------------------------------------------------------------------------------  
ar.L1 0.0588 0.008 7.491 0.000 0.043 0.074  
ar.L2 0.0157 0.007 2.366 0.018 0.003 0.029  
ar.L3 0.0141 0.007 2.047 0.041 0.001 0.028  
sigma2 361.1901 2.739 131.880 0.000 355.822 366.558  
===================================================================================  
Ljung-Box (L1) (Q): 0.00 Jarque-Bera (JB): 47905.39  
Prob(Q): 0.97 Prob(JB): 0.00  
Heteroskedasticity (H): 0.24 Skew: -0.11  
Prob(H) (two-sided): 0.00 Kurtosis: 21.12  
===================================================================================  
  
Warnings:  
[1] Covariance matrix calculated using the outer product of gradients (complex-step).

Column: China\_33

# ARIMA(0,1,0) Summary:

SARIMAX Results   
==============================================================================  
Dep. Variable: y No. Observations: 3664  
Model: ARIMA(0, 1, 0) Log Likelihood -9255.051  
Date: Tue, 14 May 2024 AIC 18512.101  
Time: 22:57:33 BIC 18518.307  
Sample: 0 HQIC 18514.311  
 - 3664   
Covariance Type: opg   
==============================================================================  
 coef std err z P>|z| [0.025 0.975]  
------------------------------------------------------------------------------  
sigma2 9.1649 0.070 130.659 0.000 9.027 9.302  
===================================================================================  
Ljung-Box (L1) (Q): 7.12 Jarque-Bera (JB): 42529.35  
Prob(Q): 0.01 Prob(JB): 0.00  
Heteroskedasticity (H): 0.30 Skew: 0.60  
Prob(H) (two-sided): 0.00 Kurtosis: 19.65  
===================================================================================  
  
Warnings:  
[1] Covariance matrix calculated using the outer product of gradients (complex-step).

# ARIMA(4,1,0) Summary:

SARIMAX Results   
==============================================================================  
Dep. Variable: y No. Observations: 3664  
Model: ARIMA(4, 1, 0) Log Likelihood -9225.704  
Date: Tue, 14 May 2024 AIC 18461.408  
Time: 22:57:33 BIC 18492.439  
Sample: 0 HQIC 18472.457  
 - 3664   
Covariance Type: opg   
==============================================================================  
 coef std err z P>|z| [0.025 0.975]  
------------------------------------------------------------------------------  
ar.L1 0.0417 0.008 5.051 0.000 0.026 0.058  
ar.L2 0.1156 0.009 13.072 0.000 0.098 0.133  
ar.L3 -0.0222 0.008 -2.771 0.006 -0.038 -0.007  
ar.L4 0.0097 0.009 1.024 0.306 -0.009 0.028  
sigma2 9.0192 0.073 123.932 0.000 8.877 9.162  
===================================================================================  
Ljung-Box (L1) (Q): 0.00 Jarque-Bera (JB): 39492.74  
Prob(Q): 0.99 Prob(JB): 0.00  
Heteroskedasticity (H): 0.31 Skew: 0.55  
Prob(H) (two-sided): 0.00 Kurtosis: 19.05  
===================================================================================  
  
Warnings:  
[1] Covariance matrix calculated using the outer product of gradients (complex-step).

Column: China\_103

# ARIMA(0,1,0) Summary:

SARIMAX Results   
==============================================================================  
Dep. Variable: y No. Observations: 2191  
Model: ARIMA(0, 1, 0) Log Likelihood -5851.070  
Date: Tue, 14 May 2024 AIC 11704.141  
Time: 22:57:33 BIC 11709.832  
Sample: 0 HQIC 11706.221  
 - 2191   
Covariance Type: opg   
==============================================================================  
 coef std err z P>|z| [0.025 0.975]  
------------------------------------------------------------------------------  
sigma2 12.2505 0.050 246.134 0.000 12.153 12.348  
===================================================================================  
Ljung-Box (L1) (Q): 0.00 Jarque-Bera (JB): 1077681.47  
Prob(Q): 0.96 Prob(JB): 0.00  
Heteroskedasticity (H): 2.61 Skew: -1.59  
Prob(H) (two-sided): 0.00 Kurtosis: 111.63  
===================================================================================  
  
Warnings:  
[1] Covariance matrix calculated using the outer product of gradients (complex-step).

# ARIMA(2,1,0) Summary:

SARIMAX Results   
==============================================================================  
Dep. Variable: y No. Observations: 2191  
Model: ARIMA(2, 1, 0) Log Likelihood -5851.016  
Date: Tue, 14 May 2024 AIC 11708.033  
Time: 22:57:33 BIC 11725.108  
Sample: 0 HQIC 11714.274  
 - 2191   
Covariance Type: opg   
==============================================================================  
 coef std err z P>|z| [0.025 0.975]  
------------------------------------------------------------------------------  
ar.L1 -0.0010 0.016 -0.062 0.950 -0.033 0.031  
ar.L2 0.0069 0.026 0.266 0.790 -0.044 0.058  
sigma2 12.2494 0.050 244.165 0.000 12.151 12.348  
===================================================================================  
Ljung-Box (L1) (Q): 0.00 Jarque-Bera (JB): 1077638.07  
Prob(Q): 0.99 Prob(JB): 0.00  
Heteroskedasticity (H): 2.61 Skew: -1.59  
Prob(H) (two-sided): 0.00 Kurtosis: 111.63  
===================================================================================  
  
Warnings:  
[1] Covariance matrix calculated using the outer product of gradients (complex-step).

Column: China\_165

# ARIMA(0,1,0) Summary:

SARIMAX Results   
==============================================================================  
Dep. Variable: y No. Observations: 3664  
Model: ARIMA(0, 1, 0) Log Likelihood -8978.720  
Date: Tue, 14 May 2024 AIC 17959.440  
Time: 22:57:33 BIC 17965.646  
Sample: 0 HQIC 17961.650  
 - 3664   
Covariance Type: opg   
==============================================================================  
 coef std err z P>|z| [0.025 0.975]  
------------------------------------------------------------------------------  
sigma2 7.8814 0.074 106.443 0.000 7.736 8.027  
===================================================================================  
Ljung-Box (L1) (Q): 4.19 Jarque-Bera (JB): 16604.07  
Prob(Q): 0.04 Prob(JB): 0.00  
Heteroskedasticity (H): 0.53 Skew: 0.54  
Prob(H) (two-sided): 0.00 Kurtosis: 13.37  
===================================================================================  
  
Warnings:  
[1] Covariance matrix calculated using the outer product of gradients (complex-step).

# ARIMA(5,1,0) Summary:

SARIMAX Results   
==============================================================================  
Dep. Variable: y No. Observations: 3664  
Model: ARIMA(5, 1, 0) Log Likelihood -8965.562  
Date: Tue, 14 May 2024 AIC 17943.124  
Time: 22:57:33 BIC 17980.360  
Sample: 0 HQIC 17956.382  
 - 3664   
Covariance Type: opg   
==============================================================================  
 coef std err z P>|z| [0.025 0.975]  
------------------------------------------------------------------------------  
ar.L1 0.0337 0.009 3.751 0.000 0.016 0.051  
ar.L2 0.0379 0.009 4.216 0.000 0.020 0.056  
ar.L3 -0.0657 0.009 -7.314 0.000 -0.083 -0.048  
ar.L4 -0.0205 0.008 -2.416 0.016 -0.037 -0.004  
ar.L5 0.0057 0.010 0.594 0.553 -0.013 0.025  
sigma2 7.8249 0.077 101.692 0.000 7.674 7.976  
===================================================================================  
Ljung-Box (L1) (Q): 0.00 Jarque-Bera (JB): 15580.83  
Prob(Q): 0.99 Prob(JB): 0.00  
Heteroskedasticity (H): 0.55 Skew: 0.51  
Prob(H) (two-sided): 0.00 Kurtosis: 13.05  
===================================================================================  
  
Warnings:  
[1] Covariance matrix calculated using the outer product of gradients (complex-step).

Column: China\_169

# ARIMA(0,1,0) Summary:

SARIMAX Results   
==============================================================================  
Dep. Variable: y No. Observations: 3664  
Model: ARIMA(0, 1, 0) Log Likelihood -9239.929  
Date: Tue, 14 May 2024 AIC 18481.859  
Time: 22:57:33 BIC 18488.065  
Sample: 0 HQIC 18484.069  
 - 3664   
Covariance Type: opg   
==============================================================================  
 coef std err z P>|z| [0.025 0.975]  
------------------------------------------------------------------------------  
sigma2 9.0896 0.065 140.826 0.000 8.963 9.216  
===================================================================================  
Ljung-Box (L1) (Q): 14.09 Jarque-Bera (JB): 59174.22  
Prob(Q): 0.00 Prob(JB): 0.00  
Heteroskedasticity (H): 0.46 Skew: 0.58  
Prob(H) (two-sided): 0.00 Kurtosis: 22.66  
===================================================================================  
  
Warnings:  
[1] Covariance matrix calculated using the outer product of gradients (complex-step).

# ARIMA(4,1,0) Summary:

SARIMAX Results   
==============================================================================  
Dep. Variable: y No. Observations: 3664  
Model: ARIMA(4, 1, 0) Log Likelihood -9227.447  
Date: Tue, 14 May 2024 AIC 18464.894  
Time: 22:57:33 BIC 18495.924  
Sample: 0 HQIC 18475.942  
 - 3664   
Covariance Type: opg   
==============================================================================  
 coef std err z P>|z| [0.025 0.975]  
------------------------------------------------------------------------------  
ar.L1 -0.0660 0.007 -10.132 0.000 -0.079 -0.053  
ar.L2 -0.0526 0.009 -5.577 0.000 -0.071 -0.034  
ar.L3 -0.0124 0.008 -1.577 0.115 -0.028 0.003  
ar.L4 0.0082 0.008 0.975 0.330 -0.008 0.025  
sigma2 9.0278 0.067 135.131 0.000 8.897 9.159  
===================================================================================  
Ljung-Box (L1) (Q): 0.00 Jarque-Bera (JB): 55372.84  
Prob(Q): 0.99 Prob(JB): 0.00  
Heteroskedasticity (H): 0.44 Skew: 0.72  
Prob(H) (two-sided): 0.00 Kurtosis: 21.99  
===================================================================================  
  
Warnings:  
[1] Covariance matrix calculated using the outer product of gradients (complex-step).

Column: China\_203

# ARIMA(0,1,0) Summary:

SARIMAX Results   
==============================================================================  
Dep. Variable: y No. Observations: 3664  
Model: ARIMA(0, 1, 0) Log Likelihood -11297.567  
Date: Tue, 14 May 2024 AIC 22597.134  
Time: 22:57:33 BIC 22603.340  
Sample: 0 HQIC 22599.343  
 - 3664   
Covariance Type: opg   
==============================================================================  
 coef std err z P>|z| [0.025 0.975]  
------------------------------------------------------------------------------  
sigma2 27.9555 0.161 173.708 0.000 27.640 28.271  
===================================================================================  
Ljung-Box (L1) (Q): 1.86 Jarque-Bera (JB): 146211.76  
Prob(Q): 0.17 Prob(JB): 0.00  
Heteroskedasticity (H): 0.50 Skew: -0.23  
Prob(H) (two-sided): 0.00 Kurtosis: 33.95  
===================================================================================  
  
Warnings:  
[1] Covariance matrix calculated using the outer product of gradients (complex-step).

# ARIMA(2,1,0) Summary:

SARIMAX Results   
==============================================================================  
Dep. Variable: y No. Observations: 3664  
Model: ARIMA(2, 1, 0) Log Likelihood -11296.012  
Date: Tue, 14 May 2024 AIC 22598.025  
Time: 22:57:33 BIC 22616.643  
Sample: 0 HQIC 22604.654  
 - 3664   
Covariance Type: opg   
==============================================================================  
 coef std err z P>|z| [0.025 0.975]  
------------------------------------------------------------------------------  
ar.L1 0.0229 0.006 3.993 0.000 0.012 0.034  
ar.L2 -0.0185 0.008 -2.440 0.015 -0.033 -0.004  
sigma2 27.9304 0.167 167.328 0.000 27.603 28.258  
===================================================================================  
Ljung-Box (L1) (Q): 0.00 Jarque-Bera (JB): 146469.73  
Prob(Q): 0.97 Prob(JB): 0.00  
Heteroskedasticity (H): 0.50 Skew: -0.27  
Prob(H) (two-sided): 0.00 Kurtosis: 33.97  
===================================================================================  
  
Warnings:  
[1] Covariance matrix calculated using the outer product of gradients (complex-step).

Column: China\_209

# ARIMA(0,1,0) Summary:

SARIMAX Results   
==============================================================================  
Dep. Variable: y No. Observations: 3664  
Model: ARIMA(0, 1, 0) Log Likelihood -8827.406  
Date: Tue, 14 May 2024 AIC 17656.812  
Time: 22:57:33 BIC 17663.018  
Sample: 0 HQIC 17659.022  
 - 3664   
Covariance Type: opg   
==============================================================================  
 coef std err z P>|z| [0.025 0.975]  
------------------------------------------------------------------------------  
sigma2 7.2564 0.043 166.835 0.000 7.171 7.342  
===================================================================================  
Ljung-Box (L1) (Q): 3.98 Jarque-Bera (JB): 123172.95  
Prob(Q): 0.05 Prob(JB): 0.00  
Heteroskedasticity (H): 0.38 Skew: 0.43  
Prob(H) (two-sided): 0.00 Kurtosis: 31.40  
===================================================================================  
  
Warnings:  
[1] Covariance matrix calculated using the outer product of gradients (complex-step).

# ARIMA(4,1,0) Summary:

SARIMAX Results   
==============================================================================  
Dep. Variable: y No. Observations: 3664  
Model: ARIMA(4, 1, 0) Log Likelihood -8813.444  
Date: Tue, 14 May 2024 AIC 17636.888  
Time: 22:57:33 BIC 17667.918  
Sample: 0 HQIC 17647.936  
 - 3664   
Covariance Type: opg   
==============================================================================  
 coef std err z P>|z| [0.025 0.975]  
------------------------------------------------------------------------------  
ar.L1 0.0312 0.009 3.458 0.001 0.014 0.049  
ar.L2 0.0619 0.008 7.855 0.000 0.046 0.077  
ar.L3 -0.0241 0.007 -3.449 0.001 -0.038 -0.010  
ar.L4 -0.0499 0.008 -6.172 0.000 -0.066 -0.034  
sigma2 7.2013 0.045 160.803 0.000 7.114 7.289  
===================================================================================  
Ljung-Box (L1) (Q): 0.00 Jarque-Bera (JB): 118885.92  
Prob(Q): 0.95 Prob(JB): 0.00  
Heteroskedasticity (H): 0.39 Skew: 0.38  
Prob(H) (two-sided): 0.00 Kurtosis: 30.90  
===================================================================================  
  
Warnings:  
[1] Covariance matrix calculated using the outer product of gradients (complex-step).

Column: China\_213

# ARIMA(0,1,0) Summary:

SARIMAX Results   
==============================================================================  
Dep. Variable: y No. Observations: 3466  
Model: ARIMA(0, 1, 0) Log Likelihood -8850.514  
Date: Tue, 14 May 2024 AIC 17703.028  
Time: 22:57:33 BIC 17709.178  
Sample: 0 HQIC 17705.224  
 - 3466   
Covariance Type: opg   
==============================================================================  
 coef std err z P>|z| [0.025 0.975]  
------------------------------------------------------------------------------  
sigma2 9.6856 0.035 278.387 0.000 9.617 9.754  
===================================================================================  
Ljung-Box (L1) (Q): 0.03 Jarque-Bera (JB): 1107585.75  
Prob(Q): 0.85 Prob(JB): 0.00  
Heteroskedasticity (H): 1.30 Skew: -2.34  
Prob(H) (two-sided): 0.00 Kurtosis: 90.46  
===================================================================================  
  
Warnings:  
[1] Covariance matrix calculated using the outer product of gradients (complex-step).

# ARIMA(2,1,0) Summary:

SARIMAX Results   
==============================================================================  
Dep. Variable: y No. Observations: 3466  
Model: ARIMA(2, 1, 0) Log Likelihood -8850.073  
Date: Tue, 14 May 2024 AIC 17706.146  
Time: 22:57:33 BIC 17724.597  
Sample: 0 HQIC 17712.734  
 - 3466   
Covariance Type: opg   
==============================================================================  
 coef std err z P>|z| [0.025 0.975]  
------------------------------------------------------------------------------  
ar.L1 -0.0032 0.007 -0.430 0.667 -0.018 0.011  
ar.L2 -0.0156 0.008 -2.075 0.038 -0.030 -0.001  
sigma2 9.6831 0.035 277.573 0.000 9.615 9.752  
===================================================================================  
Ljung-Box (L1) (Q): 0.00 Jarque-Bera (JB): 1106494.57  
Prob(Q): 0.99 Prob(JB): 0.00  
Heteroskedasticity (H): 1.29 Skew: -2.34  
Prob(H) (two-sided): 0.00 Kurtosis: 90.42  
===================================================================================  
  
Warnings:  
[1] Covariance matrix calculated using the outer product of gradients (complex-step).

Column: China\_228

# ARIMA(0,1,0) Summary:

SARIMAX Results   
==============================================================================  
Dep. Variable: y No. Observations: 3501  
Model: ARIMA(0, 1, 0) Log Likelihood -11100.139  
Date: Tue, 14 May 2024 AIC 22202.278  
Time: 22:57:33 BIC 22208.439  
Sample: 0 HQIC 22204.477  
 - 3501   
Covariance Type: opg   
==============================================================================  
 coef std err z P>|z| [0.025 0.975]  
------------------------------------------------------------------------------  
sigma2 33.2838 0.255 130.636 0.000 32.784 33.783  
===================================================================================  
Ljung-Box (L1) (Q): 12.61 Jarque-Bera (JB): 45000.19  
Prob(Q): 0.00 Prob(JB): 0.00  
Heteroskedasticity (H): 0.35 Skew: 0.61  
Prob(H) (two-sided): 0.00 Kurtosis: 20.52  
===================================================================================  
  
Warnings:  
[1] Covariance matrix calculated using the outer product of gradients (complex-step).

# ARIMA(3,1,0) Summary:

SARIMAX Results   
==============================================================================  
Dep. Variable: y No. Observations: 3501  
Model: ARIMA(3, 1, 0) Log Likelihood -11093.639  
Date: Tue, 14 May 2024 AIC 22195.279  
Time: 22:57:33 BIC 22219.921  
Sample: 0 HQIC 22204.073  
 - 3501   
Covariance Type: opg   
==============================================================================  
 coef std err z P>|z| [0.025 0.975]  
------------------------------------------------------------------------------  
ar.L1 0.0597 0.007 8.919 0.000 0.047 0.073  
ar.L2 0.0064 0.007 0.874 0.382 -0.008 0.021  
ar.L3 -0.0083 0.006 -1.303 0.193 -0.021 0.004  
sigma2 33.1513 0.256 129.649 0.000 32.650 33.652  
===================================================================================  
Ljung-Box (L1) (Q): 0.00 Jarque-Bera (JB): 46194.49  
Prob(Q): 0.98 Prob(JB): 0.00  
Heteroskedasticity (H): 0.36 Skew: 0.51  
Prob(H) (two-sided): 0.00 Kurtosis: 20.77  
===================================================================================  
  
Warnings:  
[1] Covariance matrix calculated using the outer product of gradients (complex-step).

Column: China\_250

# ARIMA(0,1,0) Summary:

SARIMAX Results   
==============================================================================  
Dep. Variable: y No. Observations: 3664  
Model: ARIMA(0, 1, 0) Log Likelihood -9097.721  
Date: Tue, 14 May 2024 AIC 18197.442  
Time: 22:57:33 BIC 18203.648  
Sample: 0 HQIC 18199.652  
 - 3664   
Covariance Type: opg   
==============================================================================  
 coef std err z P>|z| [0.025 0.975]  
------------------------------------------------------------------------------  
sigma2 8.4105 0.062 136.571 0.000 8.290 8.531  
===================================================================================  
Ljung-Box (L1) (Q): 1.29 Jarque-Bera (JB): 51602.99  
Prob(Q): 0.26 Prob(JB): 0.00  
Heteroskedasticity (H): 0.27 Skew: 0.33  
Prob(H) (two-sided): 0.00 Kurtosis: 21.38  
===================================================================================  
  
Warnings:  
[1] Covariance matrix calculated using the outer product of gradients (complex-step).

# ARIMA(2,1,0) Summary:

SARIMAX Results   
==============================================================================  
Dep. Variable: y No. Observations: 3664  
Model: ARIMA(2, 1, 0) Log Likelihood -9086.612  
Date: Tue, 14 May 2024 AIC 18179.224  
Time: 22:57:33 BIC 18197.842  
Sample: 0 HQIC 18185.853  
 - 3664   
Covariance Type: opg   
==============================================================================  
 coef std err z P>|z| [0.025 0.975]  
------------------------------------------------------------------------------  
ar.L1 0.0173 0.009 1.849 0.064 -0.001 0.036  
ar.L2 0.0755 0.008 8.930 0.000 0.059 0.092  
sigma2 8.3597 0.063 131.890 0.000 8.235 8.484  
===================================================================================  
Ljung-Box (L1) (Q): 0.00 Jarque-Bera (JB): 49505.88  
Prob(Q): 0.97 Prob(JB): 0.00  
Heteroskedasticity (H): 0.26 Skew: 0.25  
Prob(H) (two-sided): 0.00 Kurtosis: 21.00  
===================================================================================  
  
Warnings:  
[1] Covariance matrix calculated using the outer product of gradients (complex-step).

Column: China\_265

# ARIMA(0,1,0) Summary:

SARIMAX Results   
==============================================================================  
Dep. Variable: y No. Observations: 2656  
Model: ARIMA(0, 1, 0) Log Likelihood -9878.890  
Date: Tue, 14 May 2024 AIC 19759.781  
Time: 22:57:33 BIC 19765.665  
Sample: 0 HQIC 19761.910  
 - 2656   
Covariance Type: opg   
==============================================================================  
 coef std err z P>|z| [0.025 0.975]  
------------------------------------------------------------------------------  
sigma2 99.8685 0.623 160.349 0.000 98.648 101.089  
===================================================================================  
Ljung-Box (L1) (Q): 35.00 Jarque-Bera (JB): 152755.88  
Prob(Q): 0.00 Prob(JB): 0.00  
Heteroskedasticity (H): 1.00 Skew: 2.23  
Prob(H) (two-sided): 0.97 Kurtosis: 39.89  
===================================================================================  
  
Warnings:  
[1] Covariance matrix calculated using the outer product of gradients (complex-step).

# ARIMA(6,1,0) Summary:

SARIMAX Results   
==============================================================================  
Dep. Variable: y No. Observations: 2656  
Model: ARIMA(6, 1, 0) Log Likelihood -9826.916  
Date: Tue, 14 May 2024 AIC 19667.832  
Time: 22:57:33 BIC 19709.022  
Sample: 0 HQIC 19682.741  
 - 2656   
Covariance Type: opg   
==============================================================================  
 coef std err z P>|z| [0.025 0.975]  
------------------------------------------------------------------------------  
ar.L1 0.0963 0.008 11.891 0.000 0.080 0.112  
ar.L2 0.1210 0.008 15.591 0.000 0.106 0.136  
ar.L3 0.0827 0.007 12.634 0.000 0.070 0.096  
ar.L4 -0.0544 0.006 -9.177 0.000 -0.066 -0.043  
ar.L5 0.0101 0.009 1.072 0.284 -0.008 0.029  
ar.L6 -0.0340 0.009 -3.985 0.000 -0.051 -0.017  
sigma2 96.0305 0.717 133.941 0.000 94.625 97.436  
===================================================================================  
Ljung-Box (L1) (Q): 0.04 Jarque-Bera (JB): 119332.91  
Prob(Q): 0.83 Prob(JB): 0.00  
Heteroskedasticity (H): 0.91 Skew: 1.83  
Prob(H) (two-sided): 0.15 Kurtosis: 35.64  
===================================================================================  
  
Warnings:  
[1] Covariance matrix calculated using the outer product of gradients (complex-step).