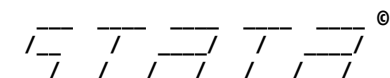


User: With Log Difference  
Project: Internship Project



17.0  
MP-Parallel Edition

Statistics and Data Science

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Notes:

1. Unicode is supported; see [help unicode advice](#).
2. More than 2 billion observations are allowed; see [help obs advice](#).
3. Maximum number of variables is set to 5,000; see [help set maxvar](#).

1 . \*(8 variables, 2247 observations pasted into data editor)

2 . tsset time, daily

Time variable: time, 02jan1960 to 25feb1966  
Delta: 1 day

3 . varsoc soybeanoil cpo canola soybean soybeanmeal rapeseedmeal, exog(epu)

Lag-order selection criteria

Sample: 06jan1960 thru 25feb1966

Number of obs = 2,243

Lag	LL	LR	df	p	FPE	AIC	HQIC	SBIC
0	37924.8				8.4e-23	-33.8054	-33.7943	-33.7749
1	38074.2	298.8	36	0.000	7.6e-23*	-33.9066*	-33.8619*	-33.7842*
2	38098.3	48.089	36	0.086	7.7e-23	-33.8959	-33.8178	-33.6819
3	38123.7	50.905	36	0.051	7.7e-23	-33.8865	-33.7749	-33.5807
4	38153.6	59.875*	36	0.007	7.8e-23	-33.8811	-33.736	-33.4836

\* optimal lag

Endogenous: soybeanoil cpo canola soybean soybeanmeal rapeseedmeal

Exogenous: epu \_cons

4 .