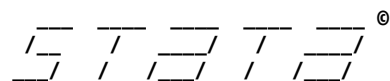


User: With First Difference
Project: Internship Project



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 epu

Lag-order selection criteria

Sample: 06jan1960 thru 25feb1966

Number of obs = 2,243

Lag	LL	LR	df	p	FPE	AIC	HQIC	SBIC
0	35070.1				6.2e-23	-31.2644	-31.2579	-31.2466
1	35279	417.83	49	0.000	5.4e-23*	-31.407*	-31.3549*	-31.2643*
2	35316.6	75.17	49	0.010	5.5e-23	-31.3969	-31.2992	-31.1293
3	35347.9	62.744	49	0.090	5.5e-23	-31.3811	-31.2379	-30.9887
4	35390.5	85.115*	49	0.001	5.6e-23	-31.3754	-31.1866	-30.8581

* optimal lag

Endogenous: soybeanoil cpo canola soybean soybeanmeal rapeseedmeal epu

Exogenous: _cons

4 . 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	37925.2				8.4e-23	-33.8058	-33.7946	-33.7752
1	38074	297.62	36	0.000	7.6e-23*	-33.9064*	-33.8617*	-33.7841*
2	38098	47.963	36	0.088	7.7e-23	-33.8957	-33.8175	-33.6816
3	38123.1	50.152	36	0.059	7.7e-23	-33.8859	-33.7743	-33.5801
4	38152.9	59.631*	36	0.008	7.8e-23	-33.8804	-33.7353	-33.4829

* optimal lag

Endogenous: soybeanoil cpo canola soybean soybeanmeal rapeseedmeal

Exogenous: epu _cons