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Statistics/Data analysis

User: With Exogenous Variable 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 . *(7 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

Lag-order selection criteria

Sample: 06jan1960 thru 25feb1966

Number of obs = 2,243

Lag	LL	LR	df	р	FPE	AIC	HQIC	SBIC
0	37921.9				8.4e-23	-33.8082	-33.8026	-33.7929
1	38070.6	297.54	36	0.000	7.6e-23*	-33.9087*	-33.8697*	-33.8017*
2	38095	48.732	36	0.076	7.6e-23	-33.8984	-33.8258	-33.6996
3	38119.9	49.751	36	0.063	7.7e-23	-33.8884	-33.7824	-33.5979
4	38150	60.157*	36	0.007	7.8e-23	-33.8832	-33.7436	-33.5009

^{*} optimal lag

Endogenous: soybeanoil cpo canola soybean soybeanmeal rapeseedmeal

Exogenous: _cons

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