

Table 1: Model Selection and Criteria

	AIC(n)	HQ(n)	SC(n)	FPE(n)
<i>selection criteria</i>	99	97	27	99
1	8.474269	8.478042	8.486518	4789.922156
2	8.105086	8.110274	8.121928	3311.267529
3	8.011132	8.017735	8.032567	3014.328525
4	7.973895	7.981913	7.999923	2904.147154
5	7.957483	7.966915	7.988104	2856.872227
6	7.945764	7.956611	7.980979	2823.588096
7	7.938081	7.950343	7.977889	2801.978847
8	7.929452	7.943129	7.973853	2777.903492
9	7.921126	7.936217	7.970120	2754.870464
10	7.913845	7.930352	7.967433	2734.886932
11	7.905416	7.923337	7.963597	2711.929907
12	7.896899	7.916235	7.959673	2688.929908
13	7.887799	7.908550	7.955167	2664.573277
14	7.877792	7.899958	7.949753	2638.041527
15	7.863307	7.886888	7.939861	2600.104730
16	7.839519	7.864514	7.920666	2538.982655
17	7.811320	7.837731	7.897060	2468.386614
18	7.777310	7.805136	7.867644	2385.848856
19	7.739924	7.769164	7.834851	2298.297743
20	7.699068	7.729723	7.798588	2206.290054
21	7.662271	7.694341	7.766384	2126.580797
22	7.623540	7.657025	7.732246	2045.790905
23	7.599779	7.634678	7.713078	1997.753804
24	7.446277	7.482592	7.564170	1713.472905
25	7.305534	7.343264	7.428021	1488.515365
26	7.296161	7.335305	7.423241	1474.628267
27	7.289969	7.330528	7.421642	1465.525132
28	7.288674	7.330648	7.424940	1463.628446
29	7.287320	7.330708	7.428179	1461.647825
30	7.286998	7.331802	7.432450	1461.177668
31	7.286183	7.332402	7.436229	1459.987566
32	7.285128	7.332762	7.439767	1458.448611
33	7.285198	7.334246	7.444430	1458.549423
34	7.285386	7.335849	7.449211	1458.823784
35	7.285136	7.337014	7.453554	1458.459074
36	7.284944	7.338237	7.457956	1458.180081
37	7.285068	7.339776	7.462673	1458.360572
38	7.283645	7.339767	7.465843	1456.286363
39	7.282538	7.340075	7.469330	1454.675667

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Table 1 (continued)

	AIC(n)	HQ(n)	SC(n)	FPE(n)
40	7.282310	7.341262	7.473695	1454.343655
41	7.282357	7.342724	7.478335	1454.411790
42	7.281546	7.343328	7.482117	1453.233034
43	7.279960	7.343157	7.485125	1450.930616
44	7.277468	7.342080	7.487226	1447.318960
45	7.270660	7.336686	7.485011	1437.498796
46	7.266676	7.334118	7.485620	1431.784111
47	7.260067	7.328923	7.483604	1422.351756
48	7.230072	7.300343	7.458202	1380.321948
49	7.194565	7.266251	7.427289	1332.171063
50	7.190762	7.263863	7.428079	1327.114201
51	7.189786	7.264302	7.431697	1325.820336
52	7.189812	7.265743	7.436316	1325.854678
53	7.189135	7.266480	7.440232	1324.957261
54	7.188450	7.267210	7.444140	1324.049540
55	7.188502	7.268677	7.448786	1324.119094
56	7.188245	7.269835	7.453122	1323.778857
57	7.188190	7.271195	7.457660	1323.705849
58	7.188337	7.272757	7.462400	1323.900504
59	7.188729	7.274563	7.467385	1324.419119
60	7.189029	7.276279	7.472279	1324.817214
61	7.188744	7.277408	7.476586	1324.438778
62	7.188628	7.278707	7.481064	1324.286031
63	7.188344	7.279838	7.485373	1323.909671
64	7.188154	7.281063	7.489777	1323.658839
65	7.188161	7.282484	7.494376	1323.667152
66	7.187587	7.283326	7.498396	1322.908669
67	7.187155	7.284308	7.502557	1322.336844
68	7.186225	7.284793	7.506220	1321.107875
69	7.180293	7.280276	7.504882	1321.294397
70	7.166081	7.267479	7.495263	1294.761425
71	7.161228	7.264041	7.495003	1288.493974
72	7.143079	7.247307	7.481448	1265.320100
73	7.121335	7.226977	7.464296	1238.103224
74	7.118506	7.225563	7.466060	1234.605371
75	7.117551	7.226023	7.469699	1233.427498
76	7.117384	7.227271	7.474125	1233.221693
77	7.117175	7.228476	7.478509	1232.963328
78	7.117203	7.229919	7.483130	1232.997943
79	7.117504	7.231636	7.488025	1233.370207
80	7.117867	7.233413	7.492981	1233.817544
81	7.118285	7.235247	7.497993	1234.333763

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Table 1 (continued)

	AIC(n)	HQ(n)	SC(n)	FPE(n)
82	7.118837	7.237213	7.503138	1235.015003
83	7.119354	7.239145	7.508248	1235.653640
84	7.119882	7.241087	7.513369	1236.305876
85	7.120392	7.243012	7.518472	1236.936540
86	7.120272	7.244308	7.522946	1236.789342
87	7.120513	7.245963	7.527780	1237.086851
88	7.120850	7.247716	7.532710	1237.504460
89	7.121262	7.249542	7.537715	1238.014123
90	7.121586	7.251281	7.542633	1238.415329
91	7.121301	7.252411	7.546941	1238.062639
92	7.116567	7.249092	7.546800	1232.215849
93	7.116074	7.250014	7.550900	1231.608196
94	7.114750	7.250104	7.554169	1229.977995
95	7.106308	7.243077	7.550321	1219.638984
96	7.095067	7.233251	7.543673	1206.006242
97	7.081218	7.220817	7.534417	1189.418768
98	7.080275	7.221289	7.538067	1188.298166
99	7.079049	7.221477	7.541434	1186.841915
100	7.079450	7.223293	7.546428	1187.317801