

ARIMA Model Results

Dep. Variable: D.byteRates0p01 **No. Observations:** 4999

Model: ARIMA(12, 1, 3) **Log Likelihood** -97512.129

Method: css-mle **S.D. of innovations** 71635494.550

Date: Sat, 18 Jan 2020 **AIC** 195058.257

Time: 10:12:39 **BIC** 195169.046

Sample: 1 **HQIC** 195097.087

	coef	std err	z	P> z	[0.025	0.975]
const	-4.19e+04	3.42e+04	-1.224	0.221	-1.09e+05	2.52e+04
ar.L1.D.byteRates0p01	1.1004	0.127	8.692	0.000	0.852	1.349
ar.L2.D.byteRates0p01	-0.7529	0.101	-7.463	0.000	-0.951	-0.555
ar.L3.D.byteRates0p01	0.1201	0.029	4.168	0.000	0.064	0.177
ar.L4.D.byteRates0p01	0.0503	0.024	2.108	0.035	0.004	0.097
ar.L5.D.byteRates0p01	-0.0385	0.024	-1.585	0.113	-0.086	0.009
ar.L6.D.byteRates0p01	0.0172	0.024	0.721	0.471	-0.030	0.064
ar.L7.D.byteRates0p01	-0.0039	0.024	-0.165	0.869	-0.050	0.043
ar.L8.D.byteRates0p01	0.0102	0.024	0.429	0.668	-0.036	0.057
ar.L9.D.byteRates0p01	-0.0244	0.024	-1.025	0.305	-0.071	0.022
ar.L10.D.byteRates0p01	0.0197	0.024	0.829	0.407	-0.027	0.066

ar.L11.D.byteRates0p01	0.0566	0.023	2.455	0.014	0.011	0.102
ar.L12.D.byteRates0p01	0.0468	0.027	1.732	0.083	-0.006	0.100
ma.L1.D.byteRates0p01	-1.8374	0.126	-14.560	0.000	-2.085	-1.590
ma.L2.D.byteRates0p01	1.3984	0.187	7.472	0.000	1.032	1.765
ma.L3.D.byteRates0p01	-0.5501	0.070	-7.850	0.000	-0.687	-0.413