

Box Pierce Test

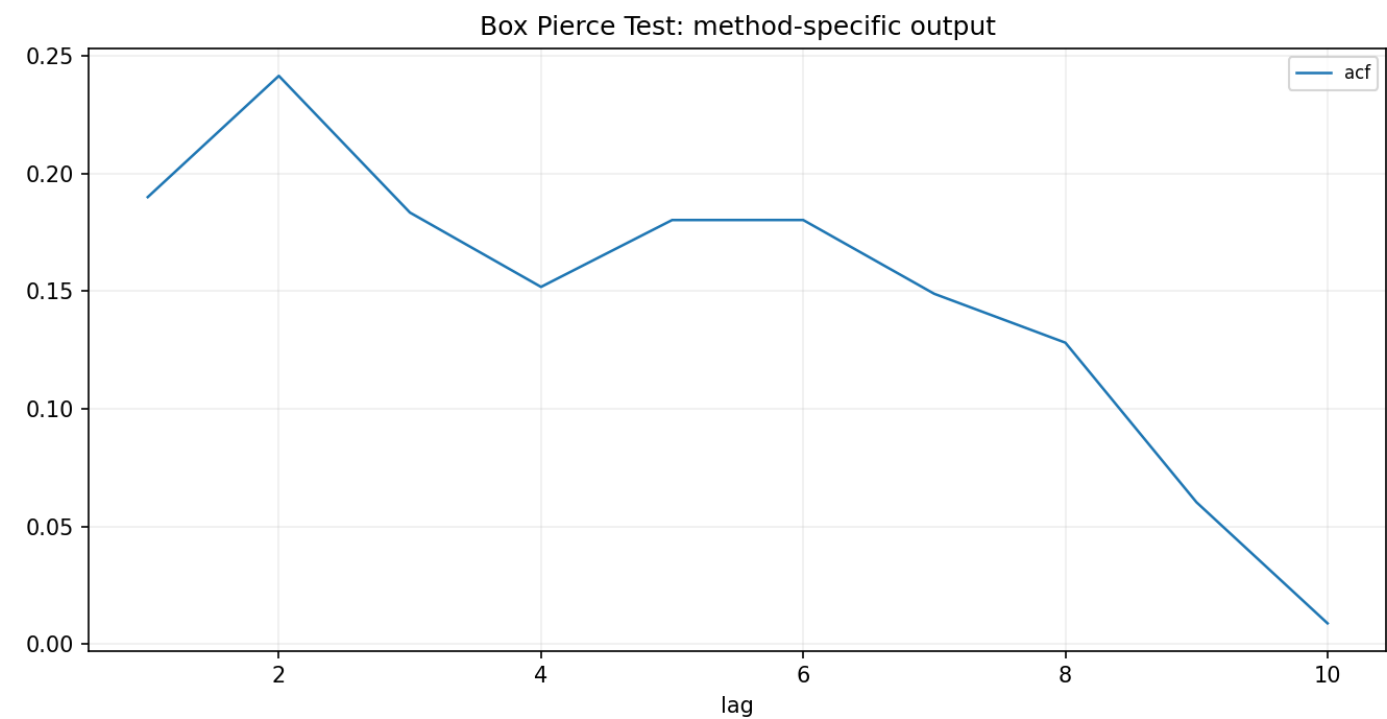
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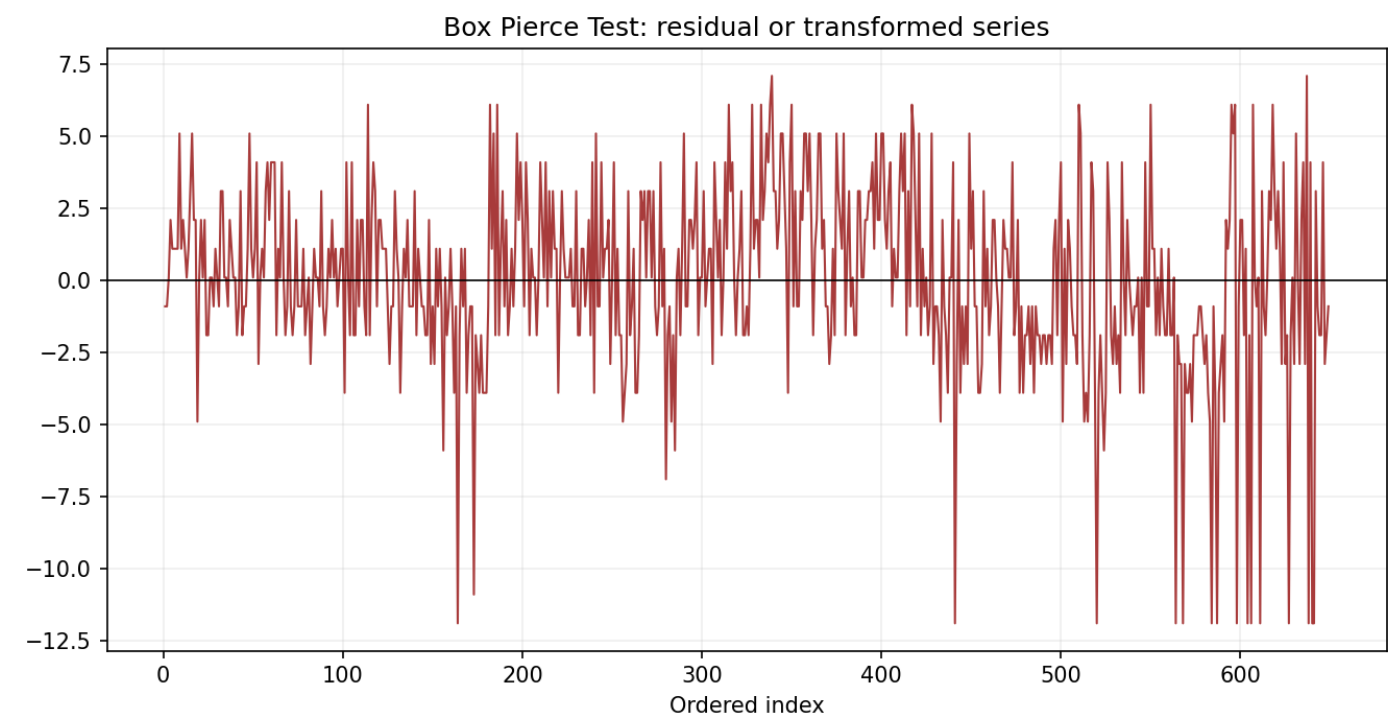
Method type: hypothesis_test
Design: Box-Pierce portmanteau test of residual autocorrelation through lag 10.
Formula: $Q_{BP} = n \cdot \sum(\rho_k^2)$, $k=1..10$
Variables: G3
Series order: source-row order
box_pierce_q = 167.5618285445895
df = 10
p_value = 8.866669706483583e-31

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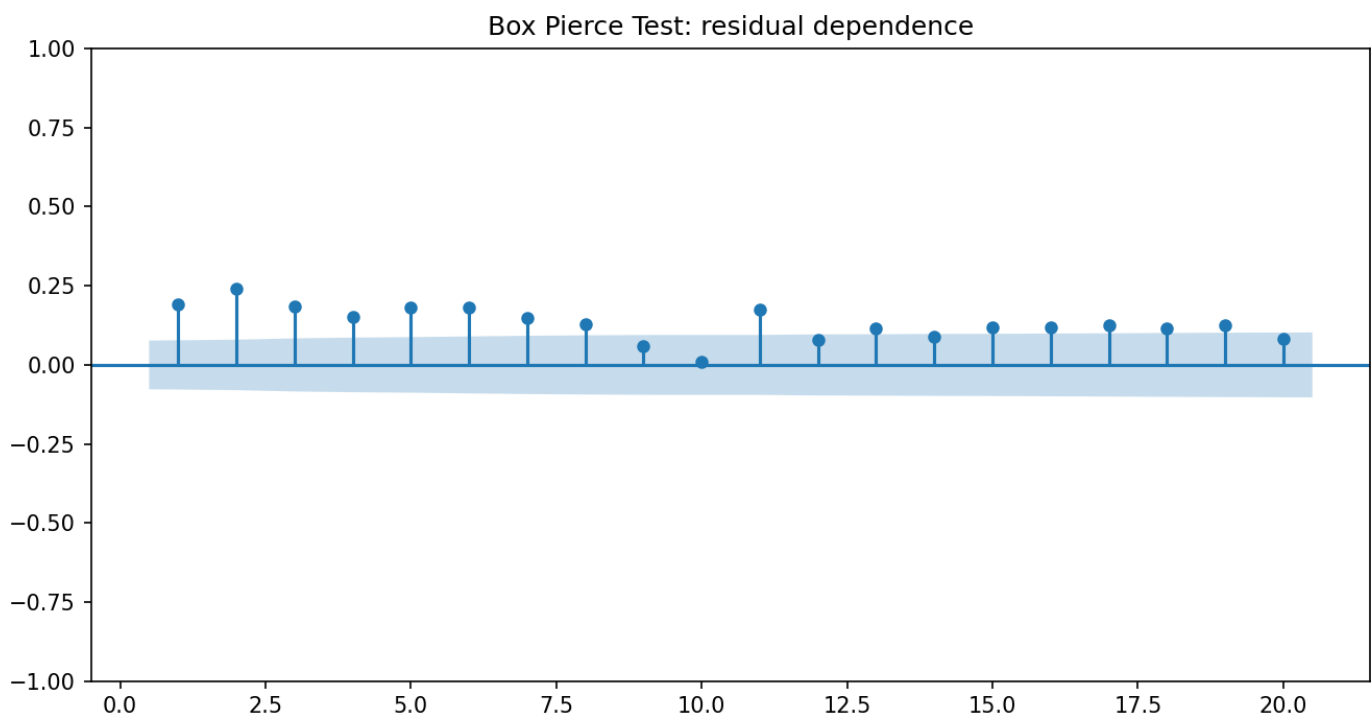


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