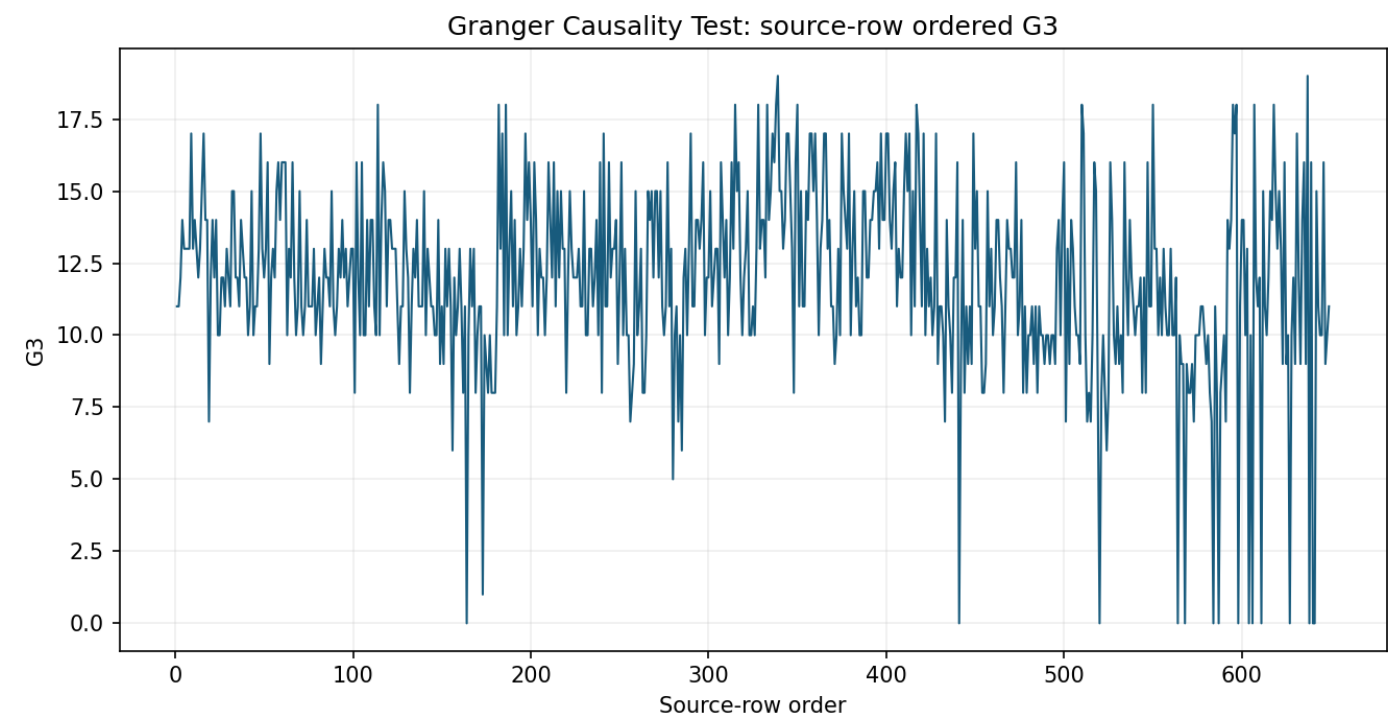


Granger Causality Test

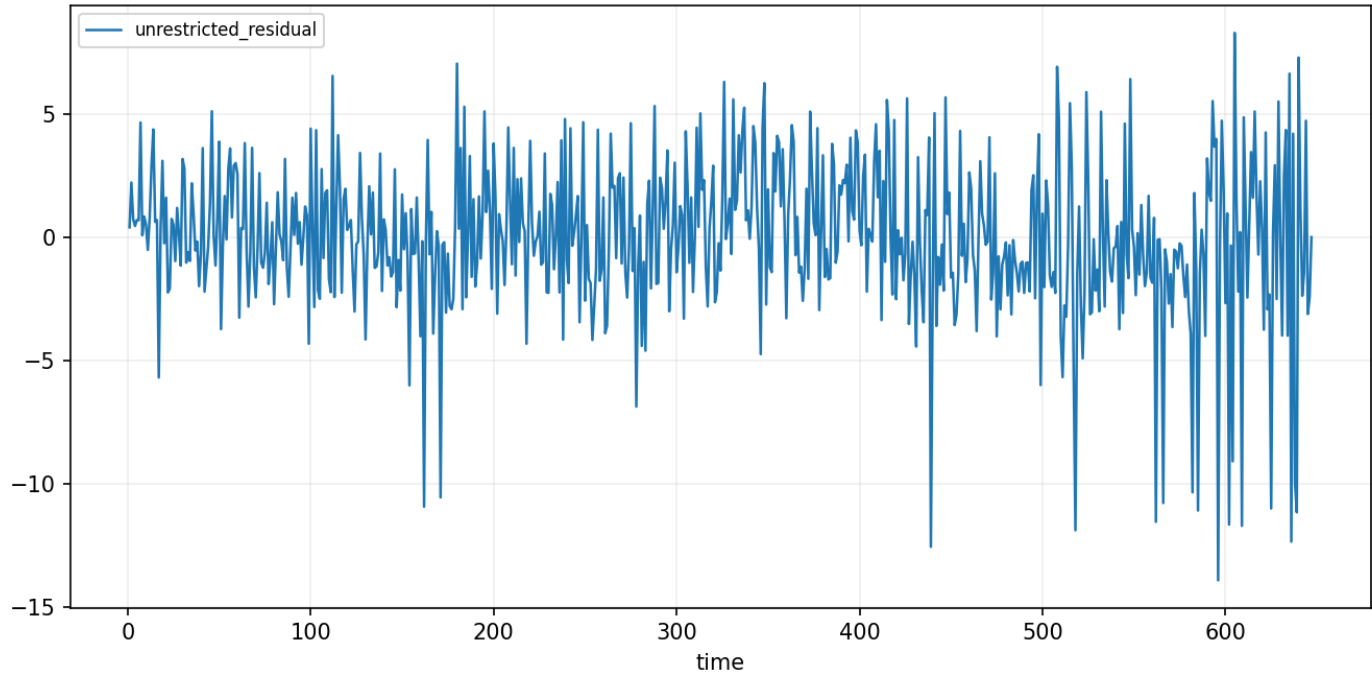


Method type: hypothesis_test
Design: Two-lag Granger test of whether G2 improves forecasts of G3 beyond G3 lags.
Formula: $F = ((SSE_{restricted} - SSE_{unrestricted}) / q) / (SSE_{unrestricted} / (n - k))$, $q = 2$
Variables: G3, G2
Series order: source-row order
ssr_f_statistic = 0.03193085259742438
f_p_value = 0.9685750922289401
df_numerator = 2

Granger Causality Test

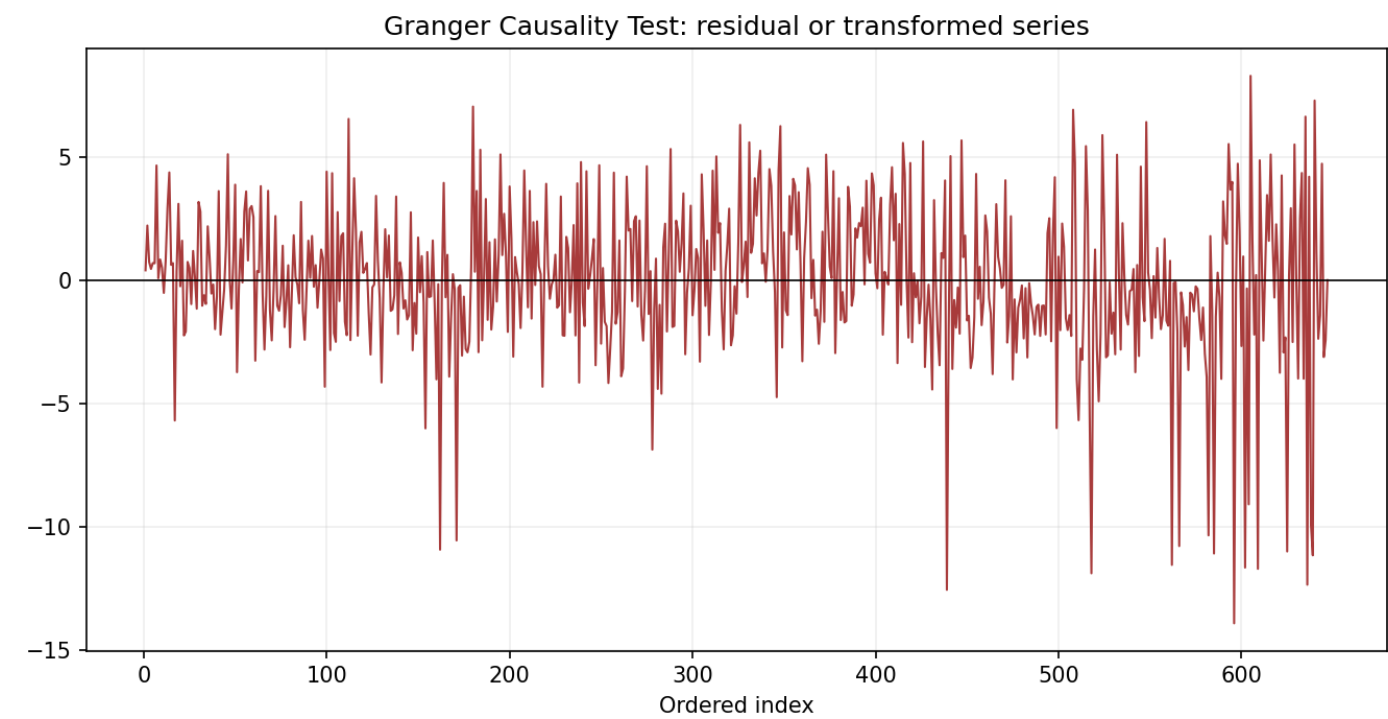
hypothesis_test | source-row order | page 2

Granger Causality Test: method-specific output



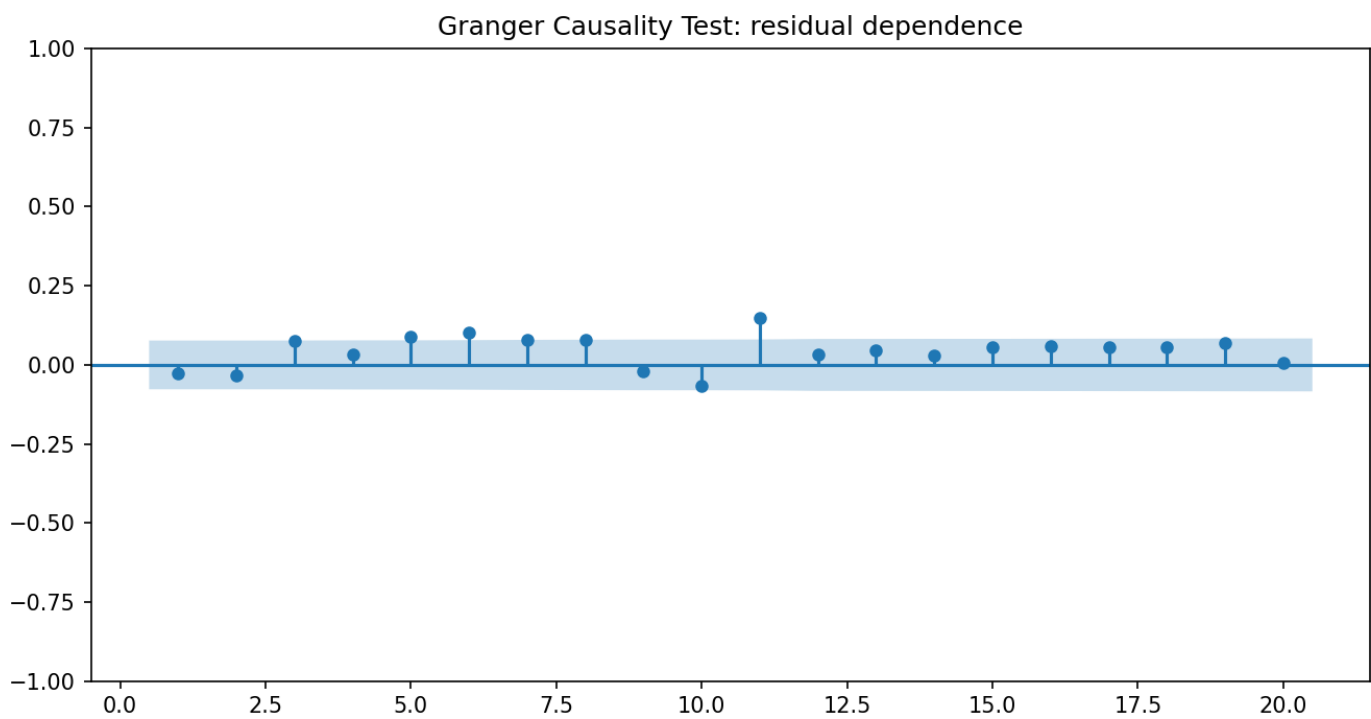
Granger Causality Test

hypothesis_test | source-row order | page 3



Granger Causality Test

hypothesis_test | source-row order | page 4



Granger Causality Test

hypothesis_test | source-row order | page 5

