

Ljung Box Test

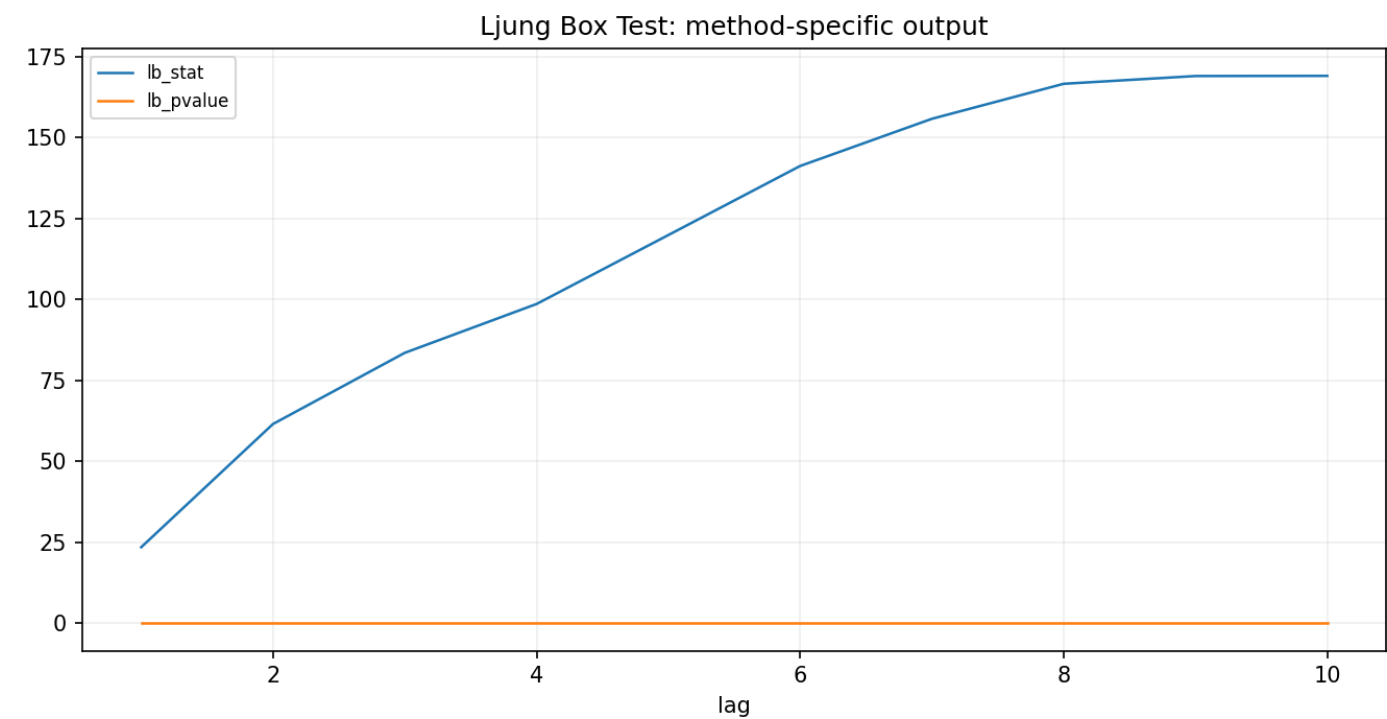
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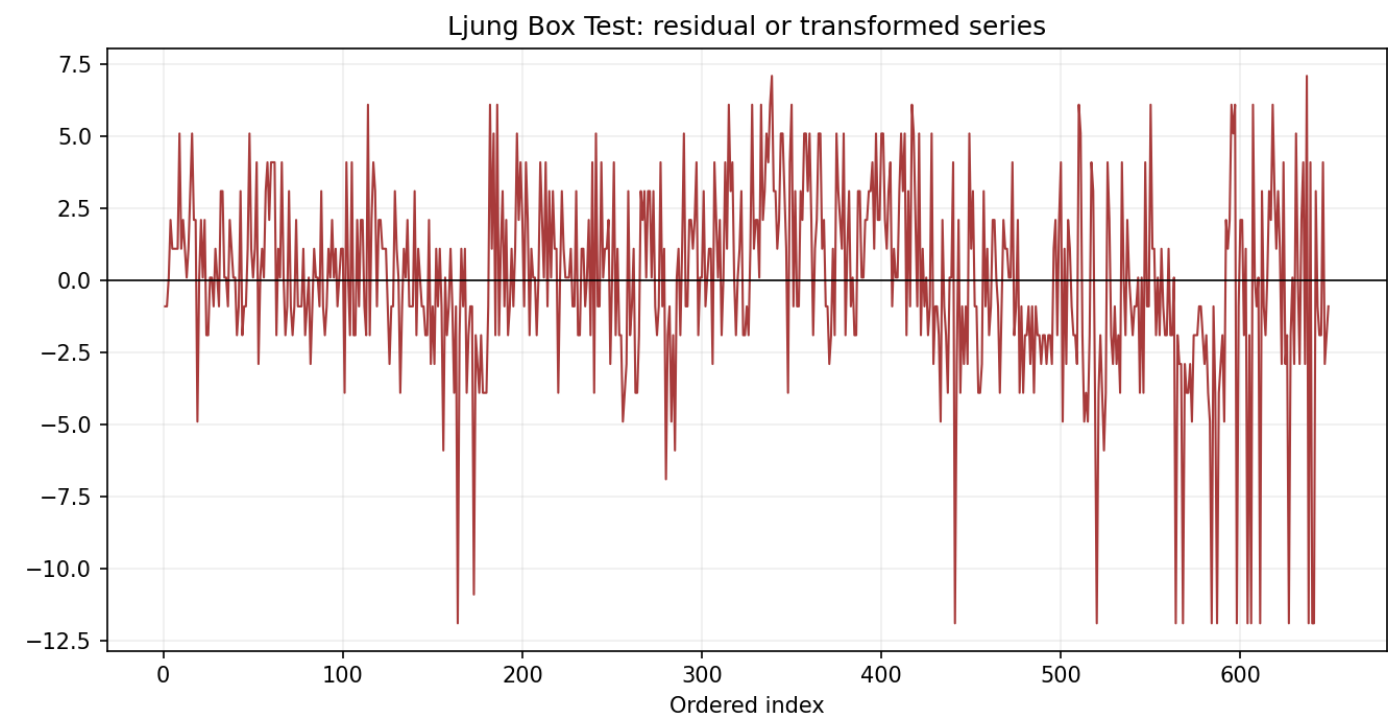
Method type: hypothesis_test
Design: Ljung-Box finite-sample portmanteau test through lag 10 for centered G3.
Formula: $Q_{LB} = n(n+2) \sum (\rho_k^2 / (n-k))$, $k=1..10$
Variables: G3
Series order: source-row order
ljung_box_q = 169.1121750199782
df = 10
p_value = 4.23556803781009e-31

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