

LogL: LLO
 Method: Maximum Likelihood (Marquardt)
 Date: 07/01/15 Time: 11:48
 Sample: 8/09/2011 6/16/2015
 Included observations: 5030
 Evaluation order: By observation
 Estimation settings: tol= 1.0e-05, derivs=accurate numeric
 Initial Values: LAMBDA(1)=0.03573, DELTA(1)=0.99672, GAMMA(1)=4.58
 0, VEGA(1)=0.10000, PHI(1)=0.10000
 Convergence achieved after 7 iterations
 WARNING: Singular covariance - coefficients are not unique

	Coefficient	Std. Error	z-Statistic	Prob.
LAMBDA(1)	0.295455	NA	NA	NA
DELTA(1)	1.212095	NA	NA	NA
GAMMA(1)	-17.57795	NA	NA	NA
VEGA(1)	0.695490	NA	NA	NA
PHI(1)	3.820488	NA	NA	NA
Log likelihood	-11086.96	Akaike info criterion		4.410322
Avg. log likelihood	-2.204167	Schwarz criterion		4.416806
Number of Coefs.	5	Hannan-Quinn criter.		4.412593