

US results	VAR2	VAR2-1cross lag			VAR2-2cross lags	
$\phi^1_y$	1.2693	0.10804	0.89361	0.23898	0.59285	0.080804
$\phi^2_y$	-0.29473	0.10682	0.076498	0.2402	0.30466	0.087631
$\phi^{x1}_l$			0.032452	0.010695	-0.042319	0.077152
$\phi^{x2}_l$					0.088511	0.08053
$\phi^1_h$	1.8433	0.043617	1.7804	0.080692	1.706	0.093701
$\phi^2_h$	-0.88359	0.043482	-0.80398	0.082342	-0.75079	0.090942
$\phi^{x1}_l$			-0.039474	0.046595	1.0159	0.30492
$\phi^{x2}_l$					-1.0429	0.29472
$\sigma_{ny}$	0.73149	0.09194	0.83352	0.12003	0.90101	0.065729
$\sigma_{ey}$	0.61846	0.089887	0.41827	0.088922	0.38185	0.066205
$\sigma_{nh}$	0.66128	0.095994	0.8234	0.1375	0.62871	0.10137
$\sigma_{eh}$	0.85086	0.099699	0.64148	0.10858	0.52517	0.12071
$\sigma_{ey}$	0.47937	0.15242	0.48632	0.13002	0.43733	0.15253
$\sigma_{ny}$	0.53052	0.16767	0.71658	0.30943	1.9141	0.72702
Log-likelihood	-263.56	2.7973	-265.9	2.9982	-251.41	3.0231