What Caused The Early Millenium Slowdown? Evidenece Based on Vector Autoregressions

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Abstract

Abstract to be written here. The abstract should not be too long and should provide the reader with a good understanding what you are writing about. Academic papers are not like novels where you keep the reader in suspense. To be effective in getting others to read your paper, be as open and concise about your findings here as possible. Ideally, upon reading your abstract, the reader should feel he / she must read your paper in entirety.

Keywords: Multivariate GARCH, Kalman Filter, Copula

JEL classification L250, L100

1. Test wether variables are stationary

Variables that are included in the dataset (same order): oil, output growth, consumer inflation and short-term nominal interest rate for EU and US.

Gideon suggested I only do the replication for the US, since this will be a lot of work.

In order to test whether a variable is stationary, you can use a unit root test such as the Dickey-Fuller (DF) test

2. Conclusion

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References

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Appendix

Appendix A

Some appendix information here

Appendix B