

## All VAR Charts

```
x <- fread(here("./data/vfciBC_data.csv")) |>
  filter(date <= as.Date("2017-01-01")) |>
  dplyr::select(
    date,
    output,
    investment,
    consumption,
    hours_worked,
    unemployment,
    labor_share,
    interest,
    inflation,
    productivity,
    TFP,
    vfci = vfci_fgr10gdpc1
  )

bc_freqs <- c(2 * pi / 32, 2 * pi / 6)
lags <- 2

v <- VAR(x[, -"date"], p = lags, type = "const")

mv_list <- list(
  U = id_fevidfd(v, "unemployment", bc_freqs),
  VFci = id_fevidfd(v, "vfci", bc_freqs, sign = "neg")
)

colors <- c(
  U = "firebrick",
  VFci = "steelblue"
)
```

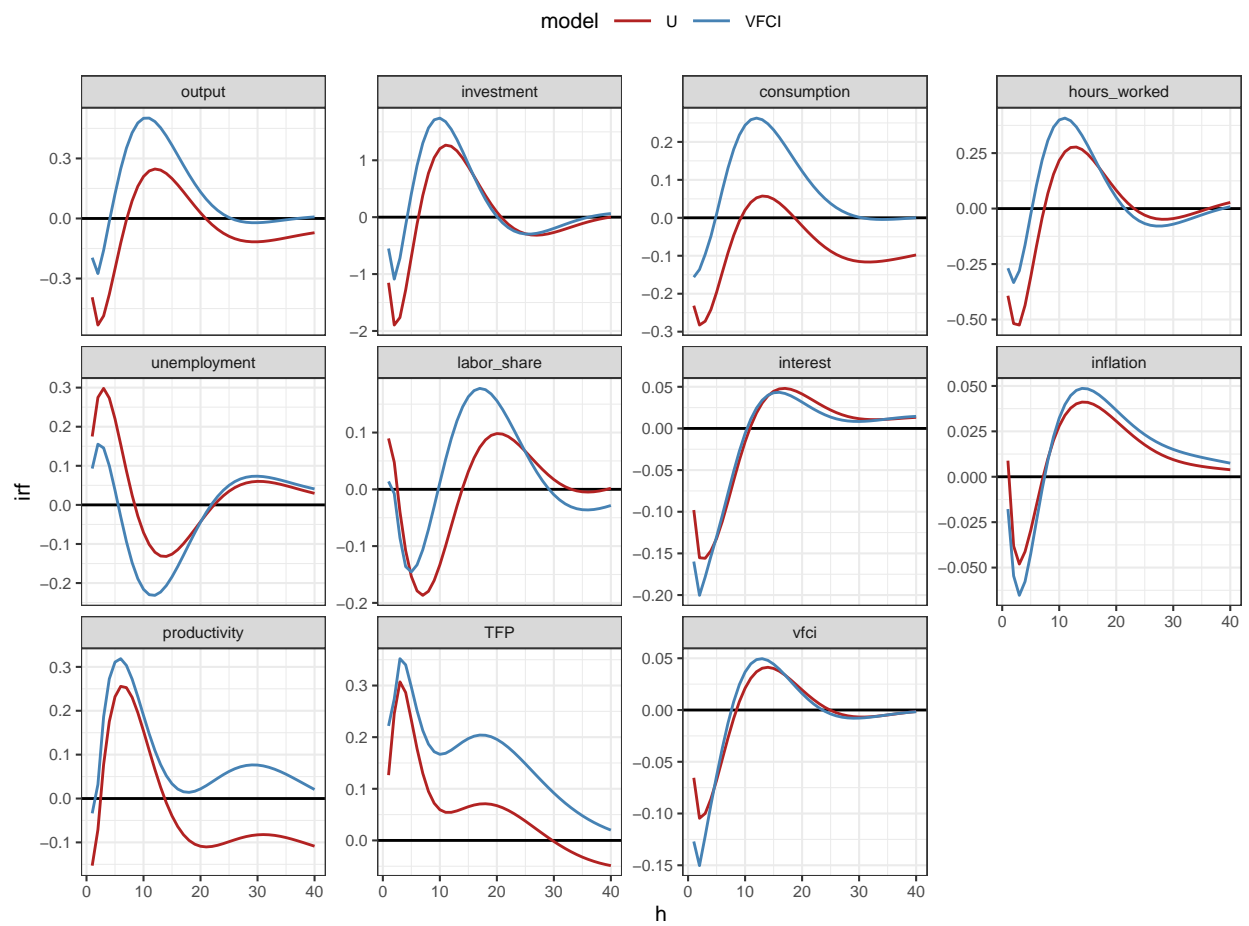


Figure 1: IRF

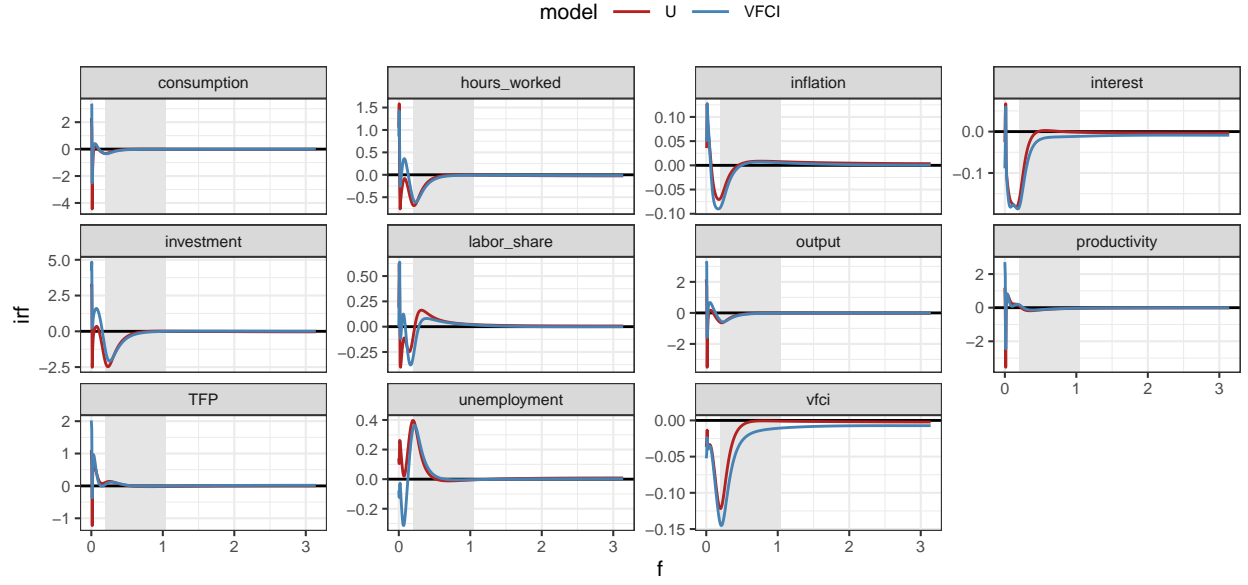


Figure 2: IRF Frequency Domain

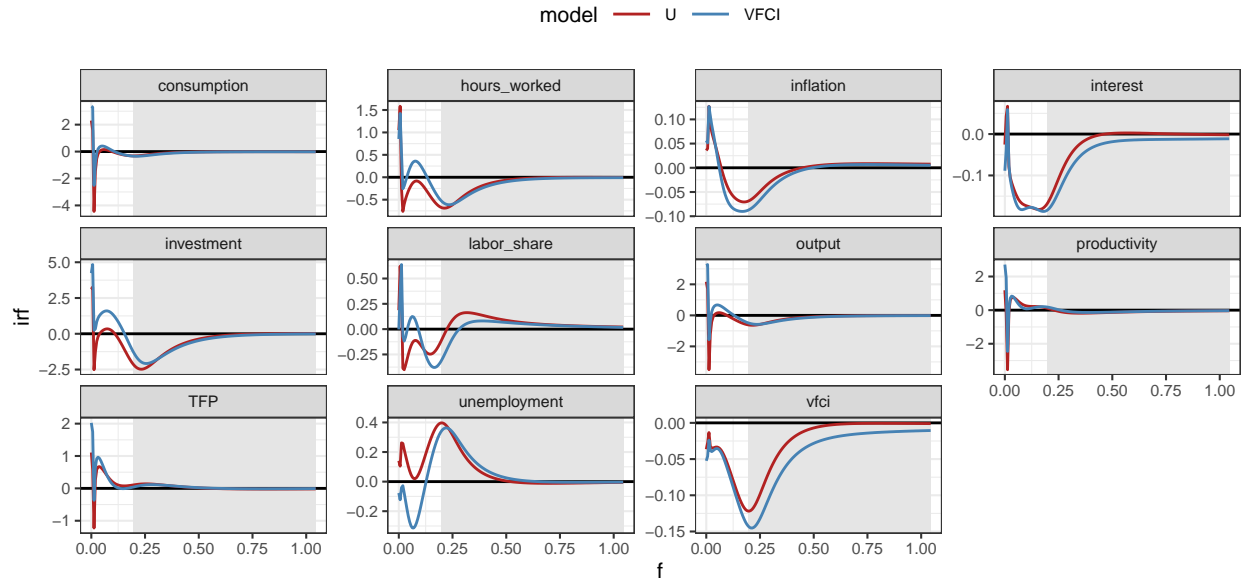


Figure 3: IRF Frequency Domain ( $\leq 2\pi/6$ )

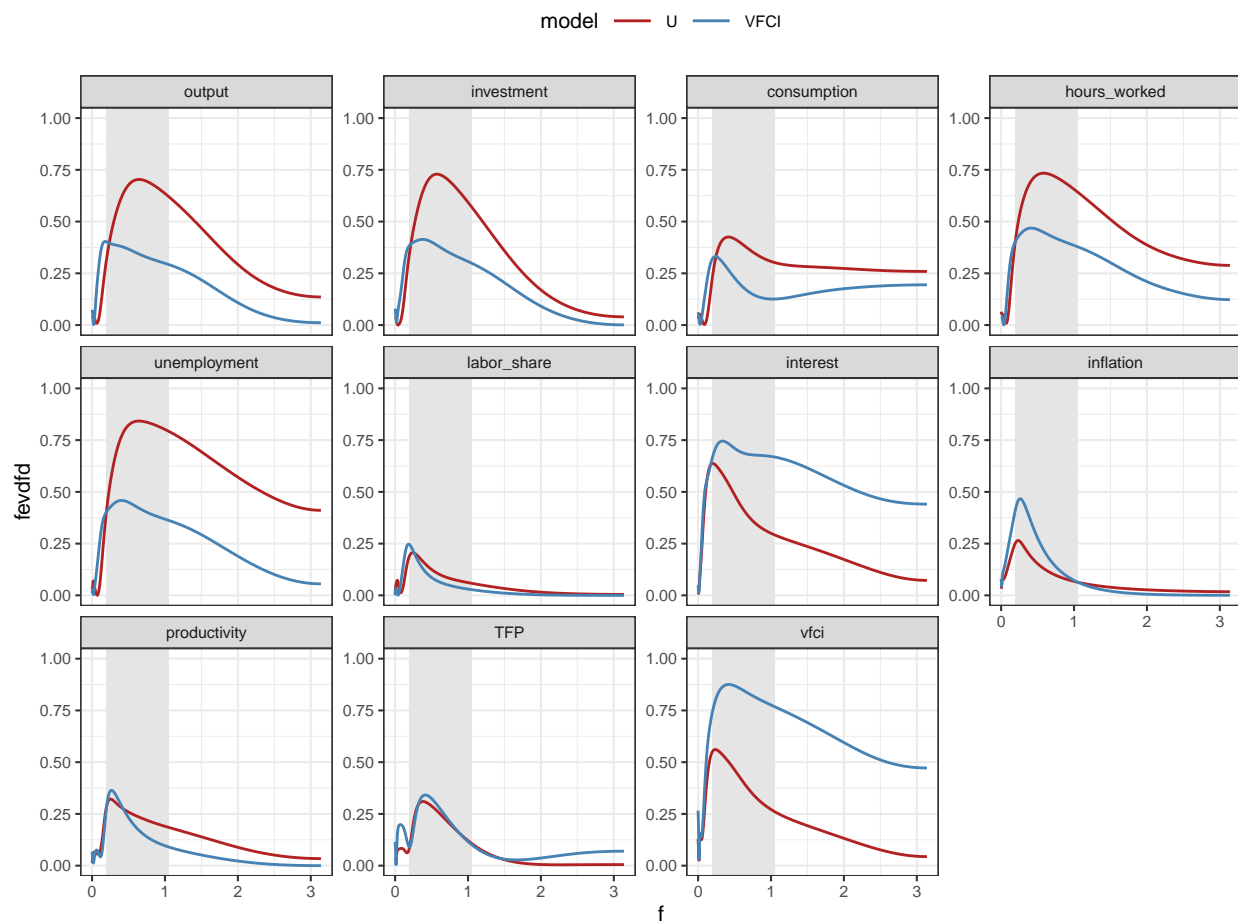


Figure 4: FEVDFD

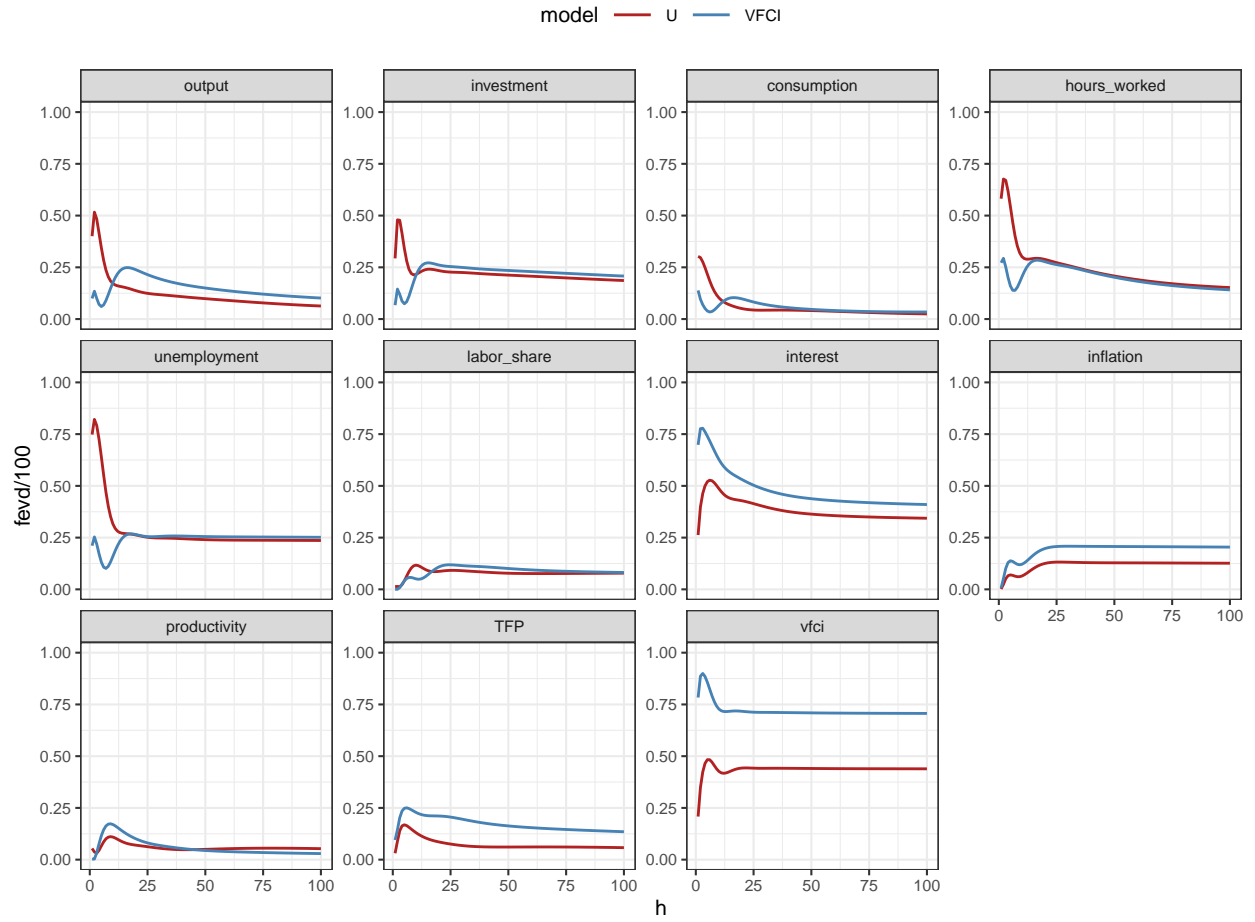


Figure 5: FEVD

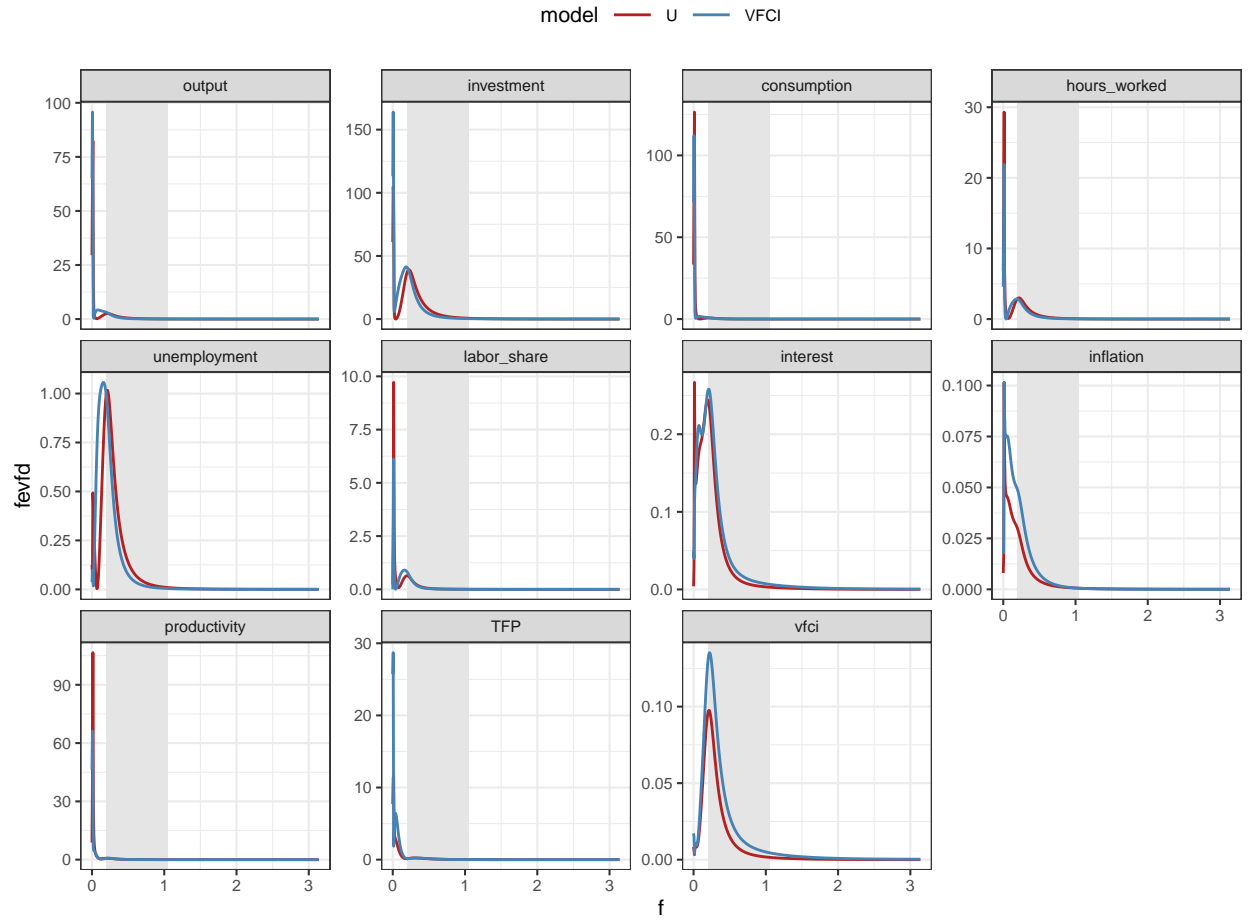


Figure 6: FEV FD

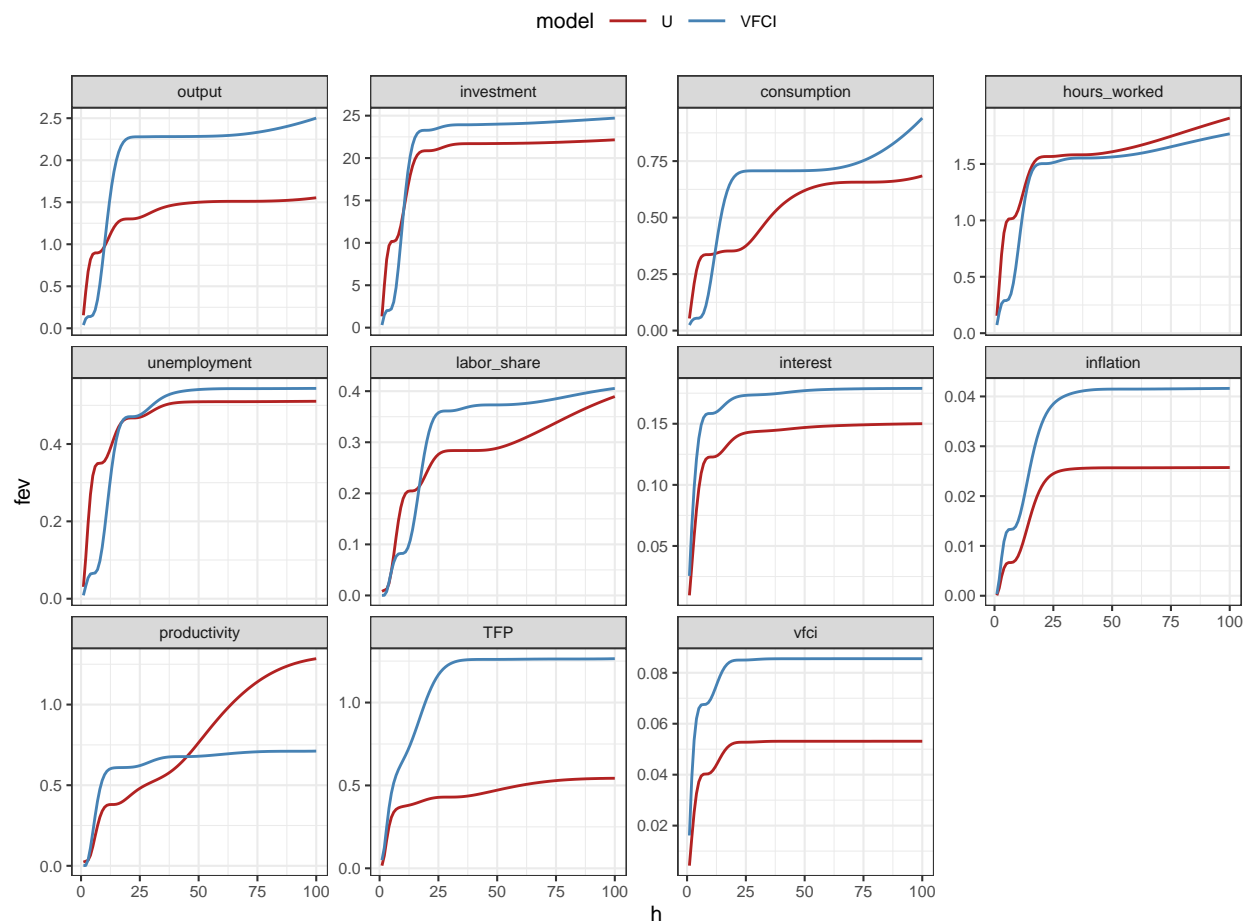


Figure 7: FEV

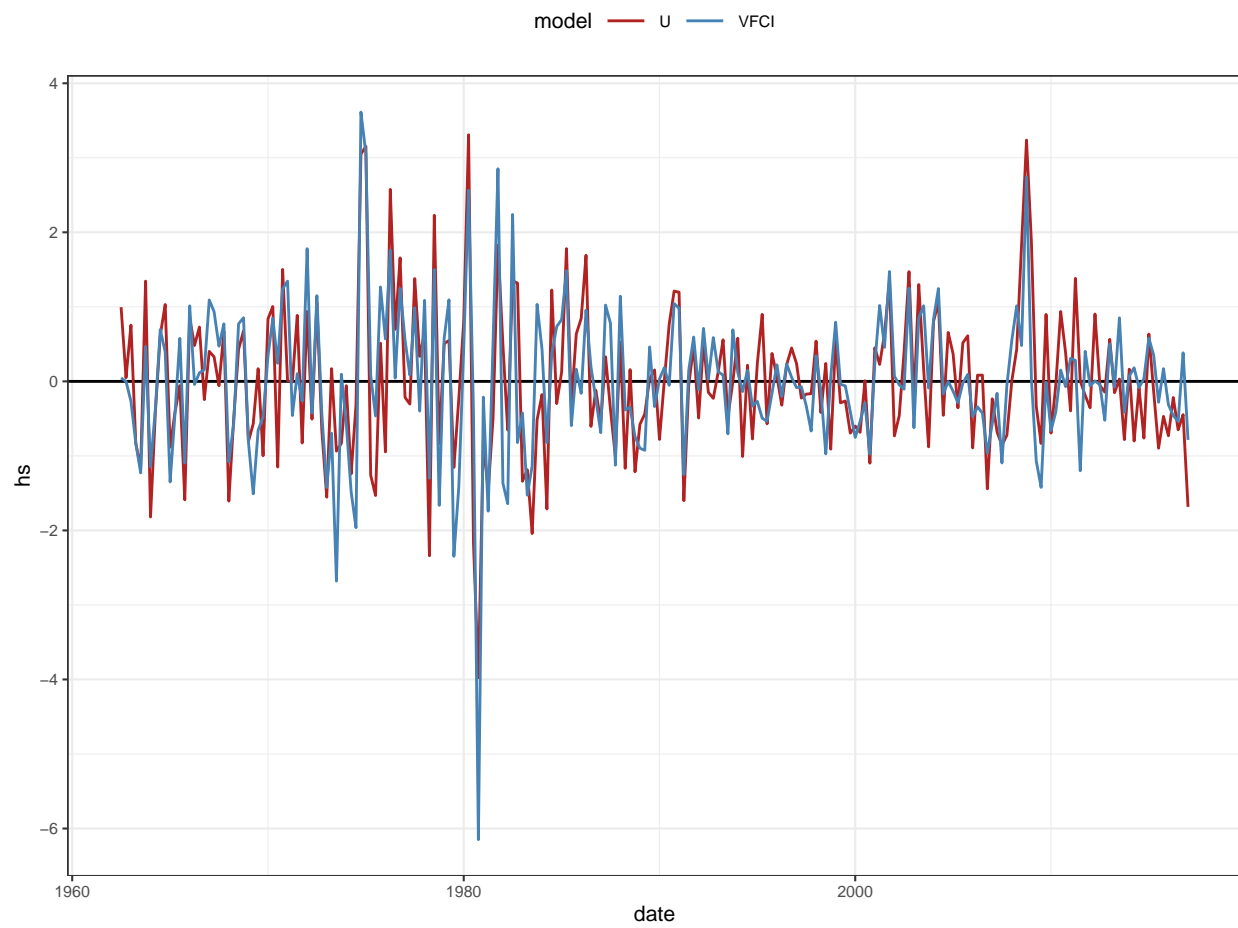


Figure 8: Historical Shocks



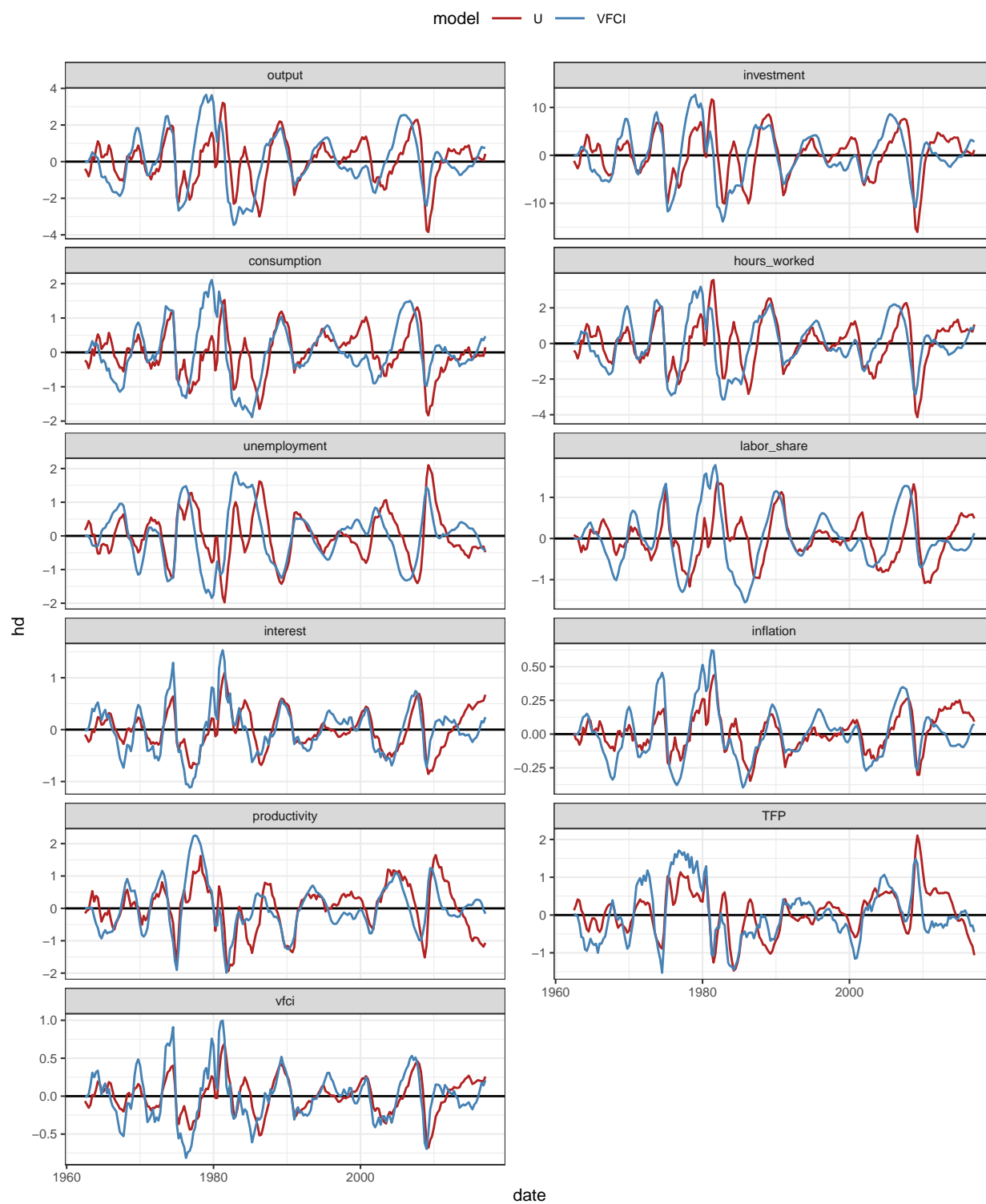


Figure 9: Historical Shocks

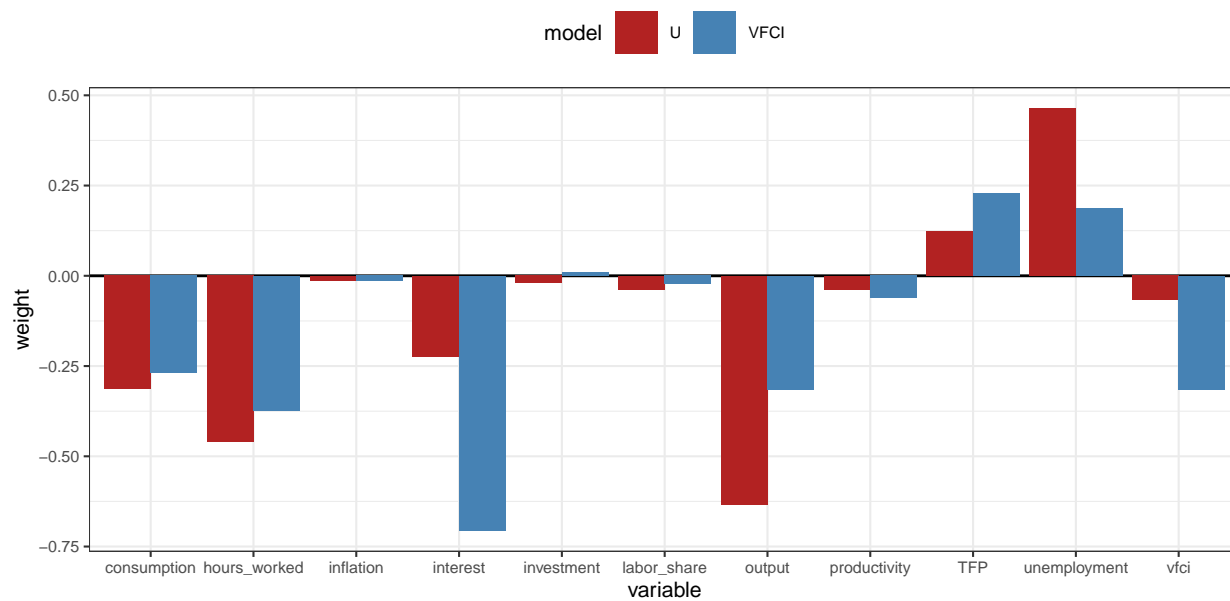


Figure 10: Q Weights (Rotation)

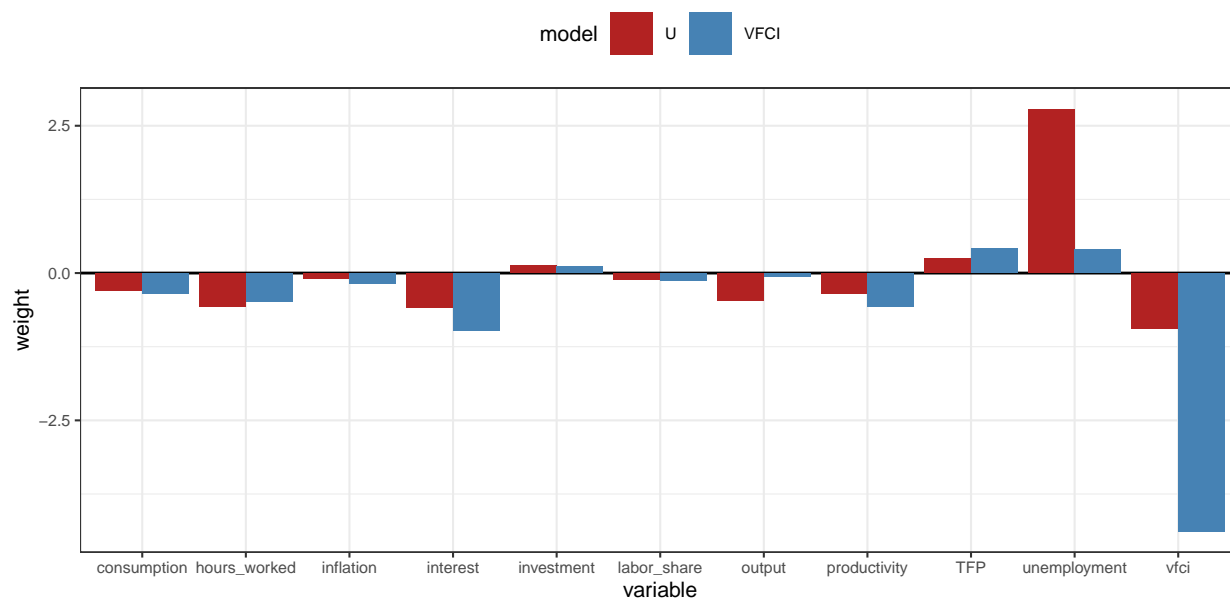


Figure 11: B Weights (Empirical Shocks)