

## All VAR Charts

```
x <- fread(here::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

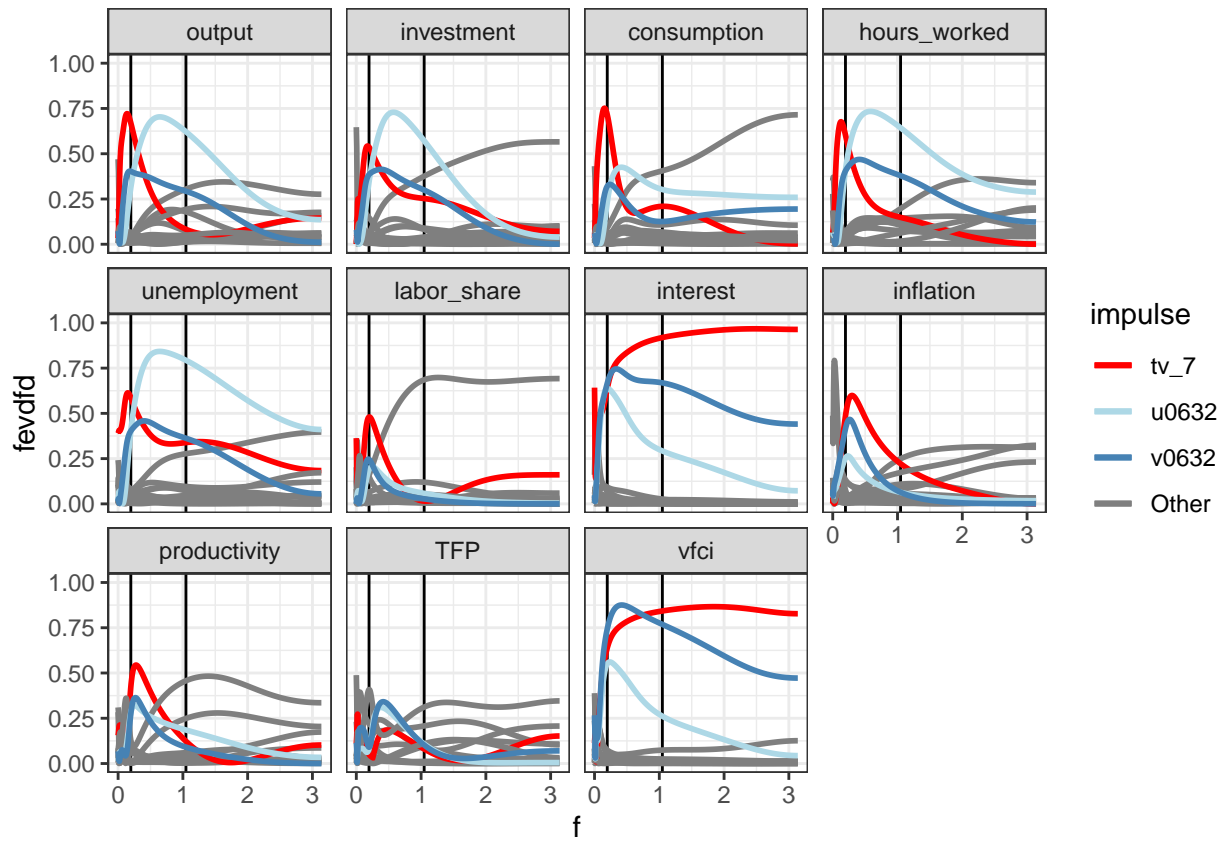
v <- VAR(x[, -"date"], p = lags, type = "const")

mv <- id_fevd(f, "unemployment", bc_freqs, sign = "neg")
mv2 <- id_fevd(f, "vfci", bc_freqs, sign = "pos")

tv <- id.ngml(v)

## Warning in nlm(p = theta0, f = LikelihoodNGMLStage2, u = u, k = k, RestrictionMatrix = restriction_m
## Warning in nlm(p = theta0, f = LikelihoodNGMLStage2, u = u, k = k, RestrictionMatrix = restriction_m

colors <- c(
  `tv_7` = "red",
  u0632 = "lightblue",
  v0632 = "steelblue",
  Other = "gray50"
)
```



## Warning in rbindlist(list(mv\_irf[, `:=`(impulse, "u0632)"), mv2\_irf[, `:=`(impulse, : Column 2 of it

