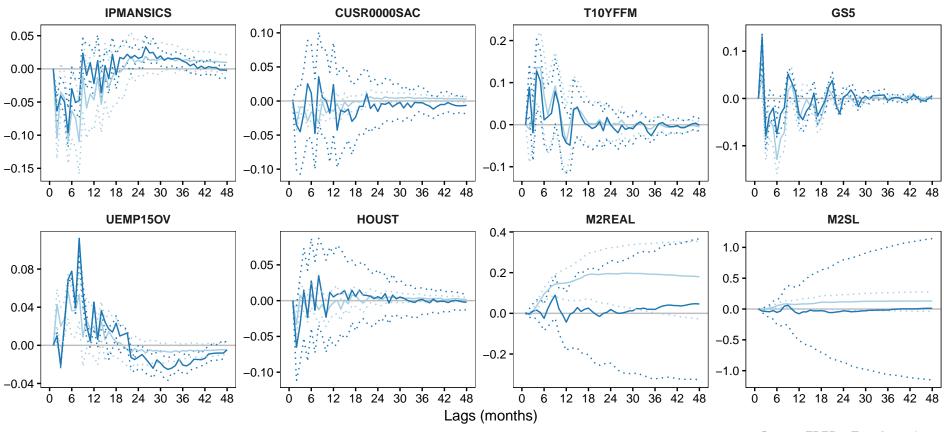
Figur Rekonstruktion af FAVAR variablers IRF

Sammenligning mellem K=3 og K=8 model

MODEL — VAR(Y=INFL,FFR, K=3) — VAR(Y=INFL,FFR, K=8)



Source: FRED + Transformationer