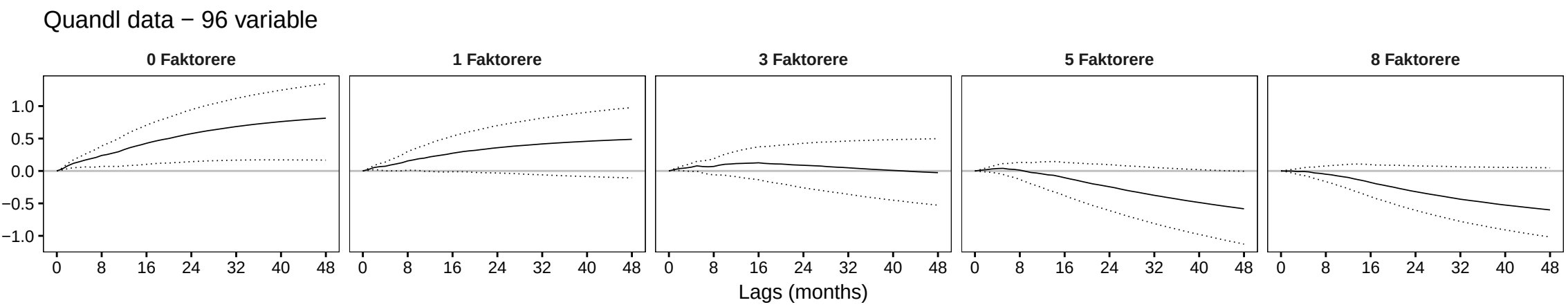
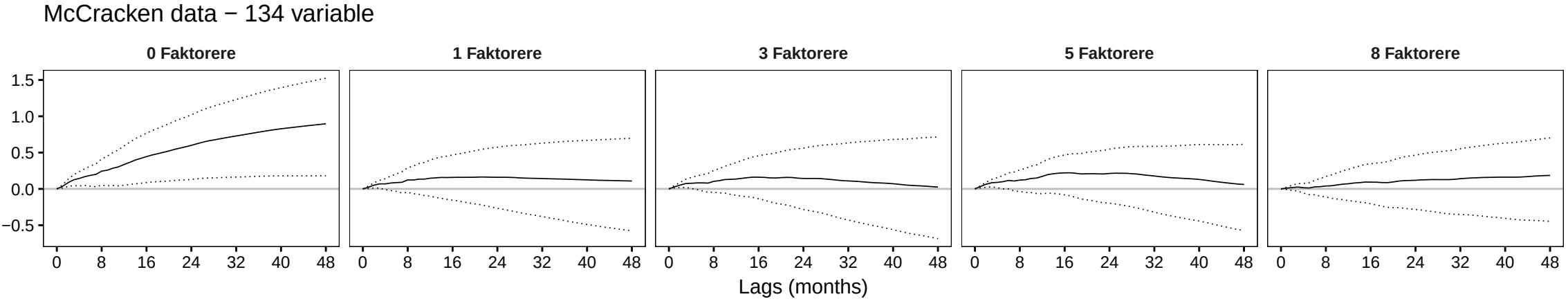

Quandl data − 96 variable
0 Faktorere
1 Faktorere
3 Faktorere
5 Faktorere
8 Faktorere
1.0
0.5
0.0
−0.5
−1.0
0
8
16
24
32
40
48
Lags (months)


McCracken data − 134 variable
0 Faktorere
1 Faktorere
3 Faktorere
5 Faktorere
8 Faktorere
1.5
1.0
0.5
0.0
−0.5
0
8
16
24
32
40
48
Lags (months)