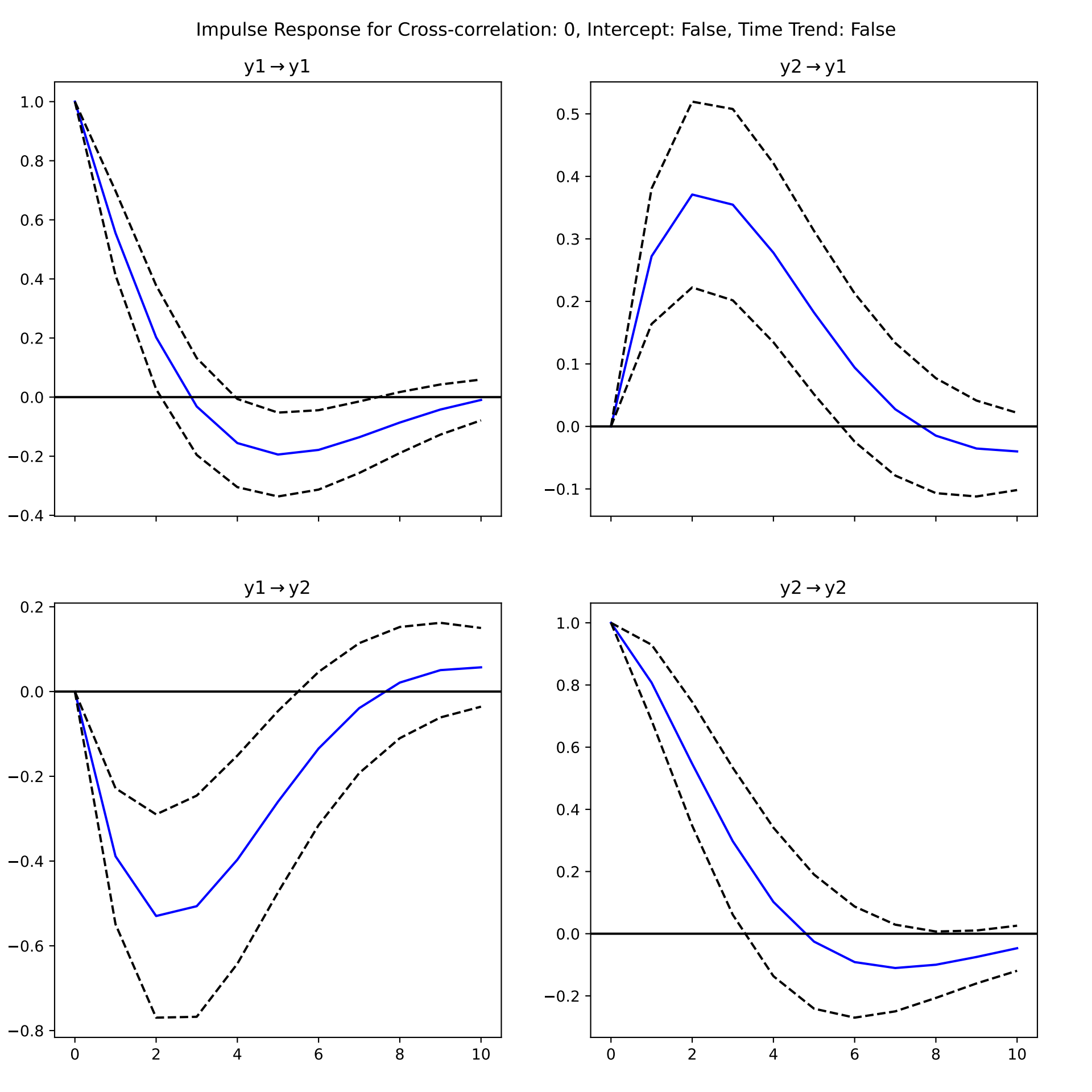
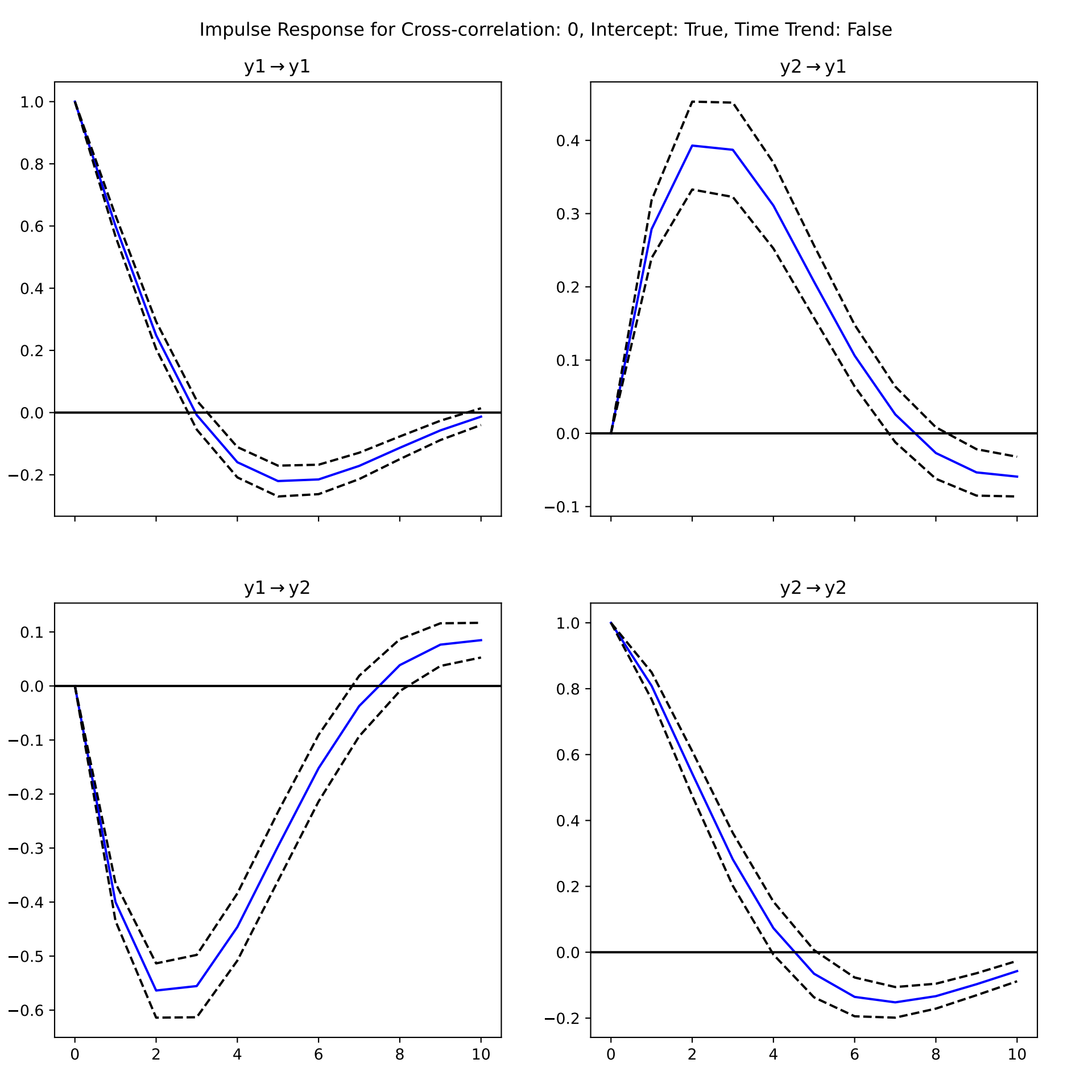
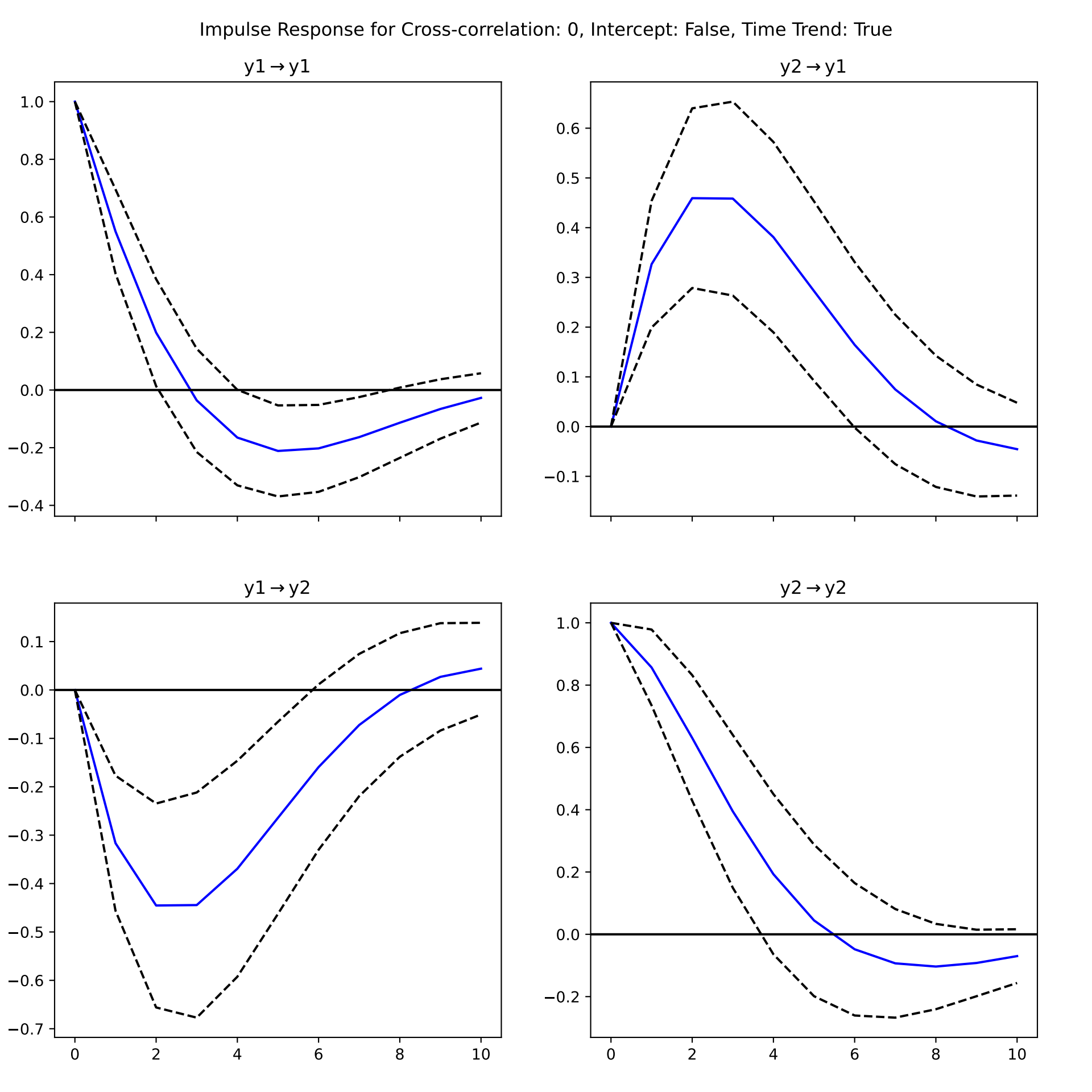
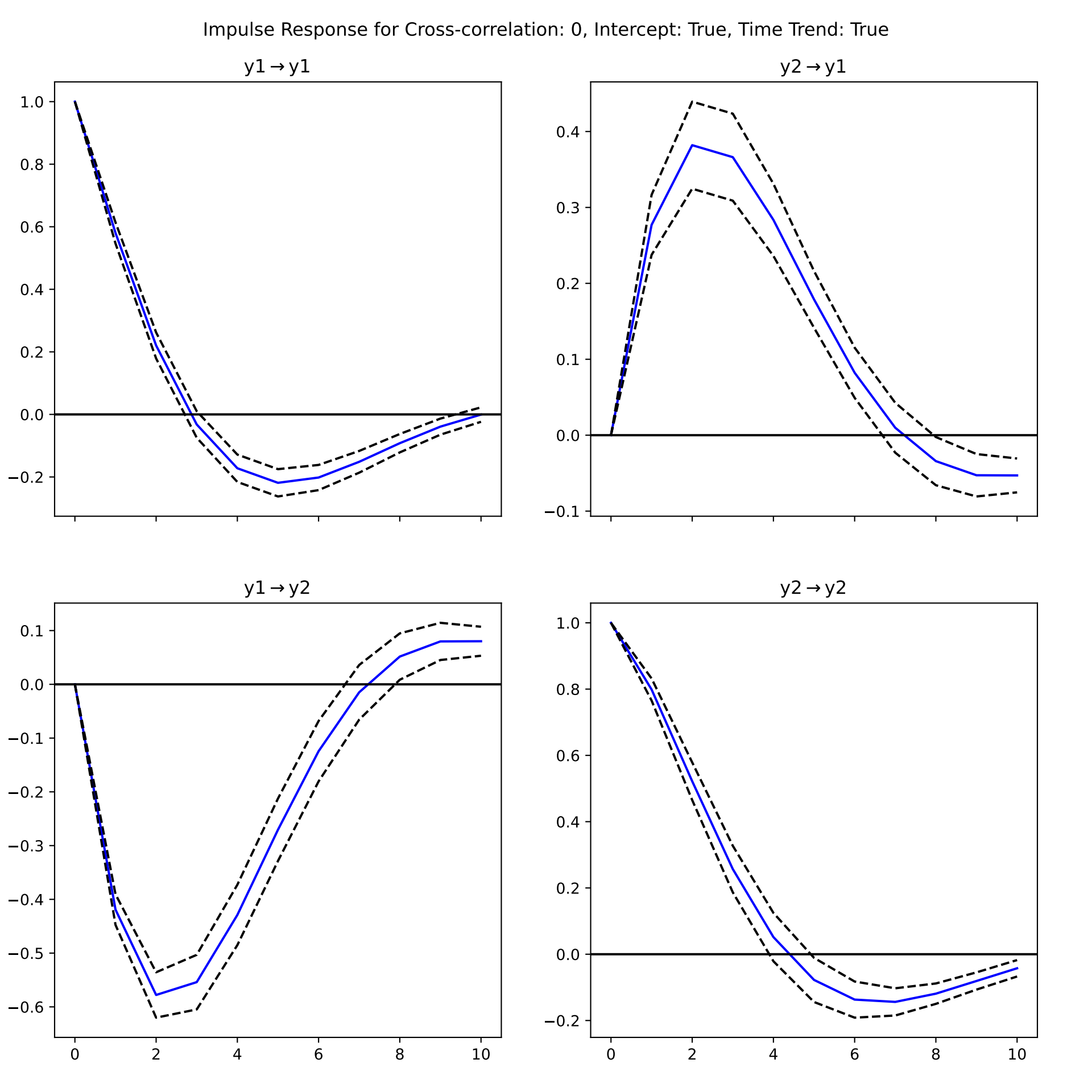
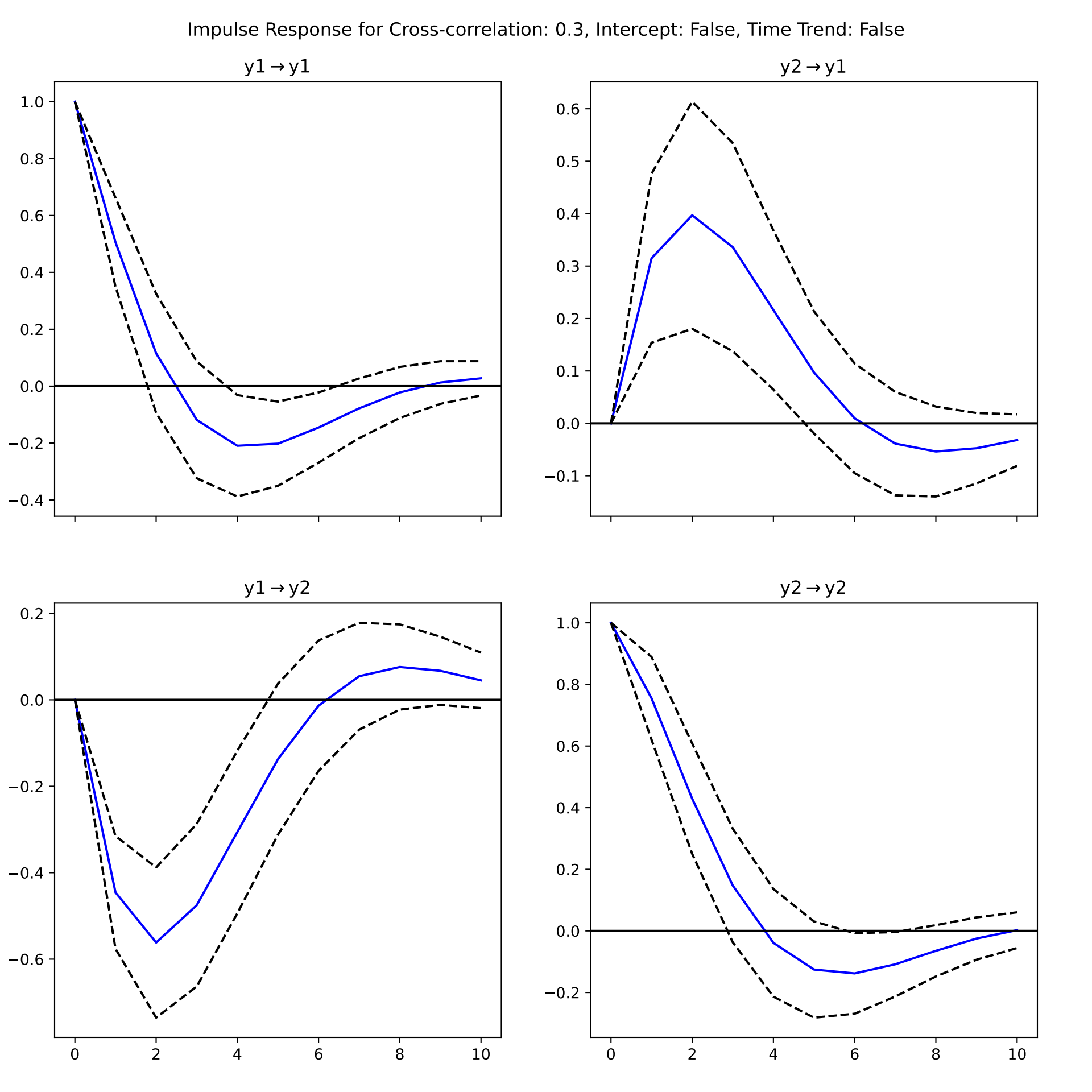
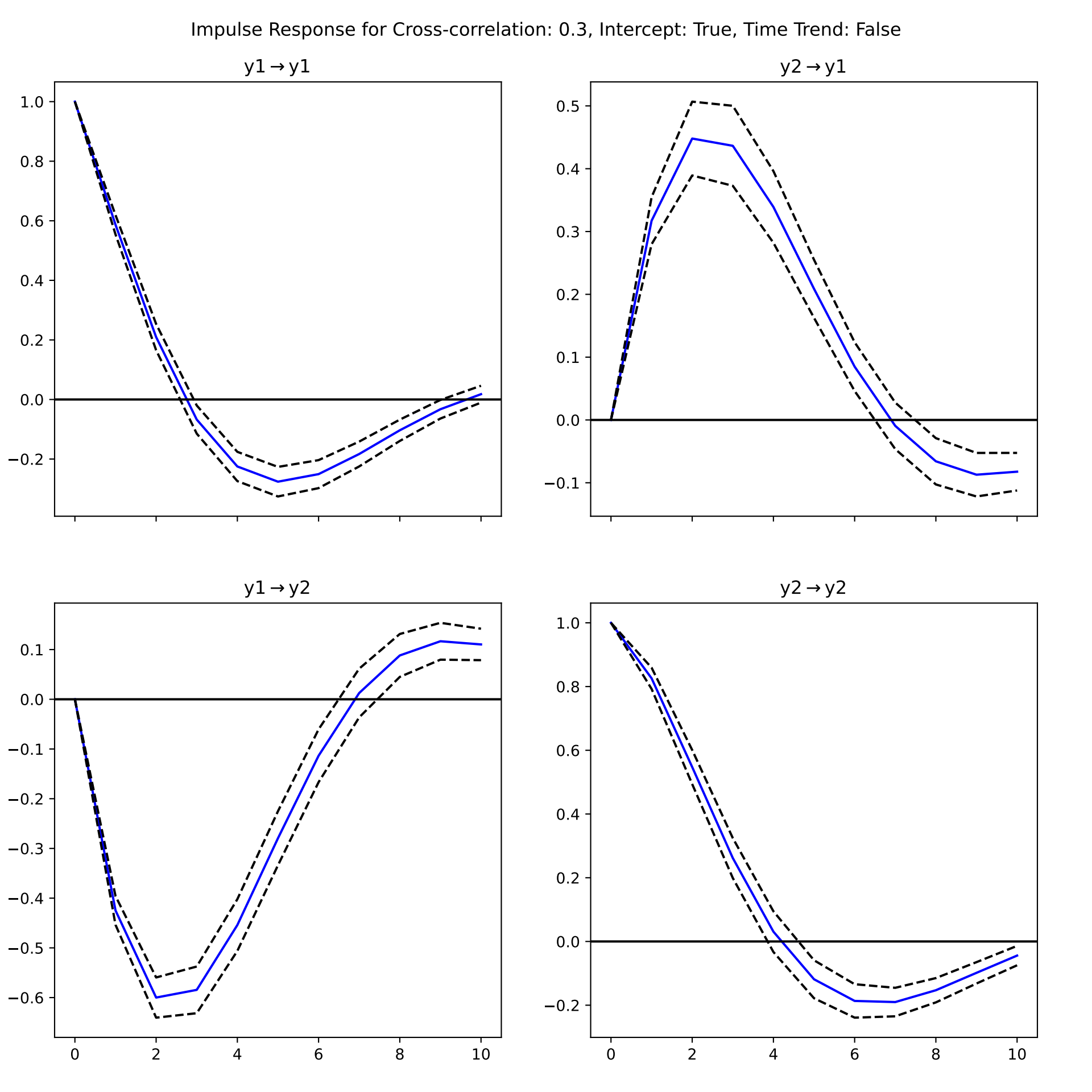

Impulse Response for Cross-correlation: 0, Intercept: False, Time Trend: False
y1 → y1
y2 → y1
y1 → y2
y2 → y2

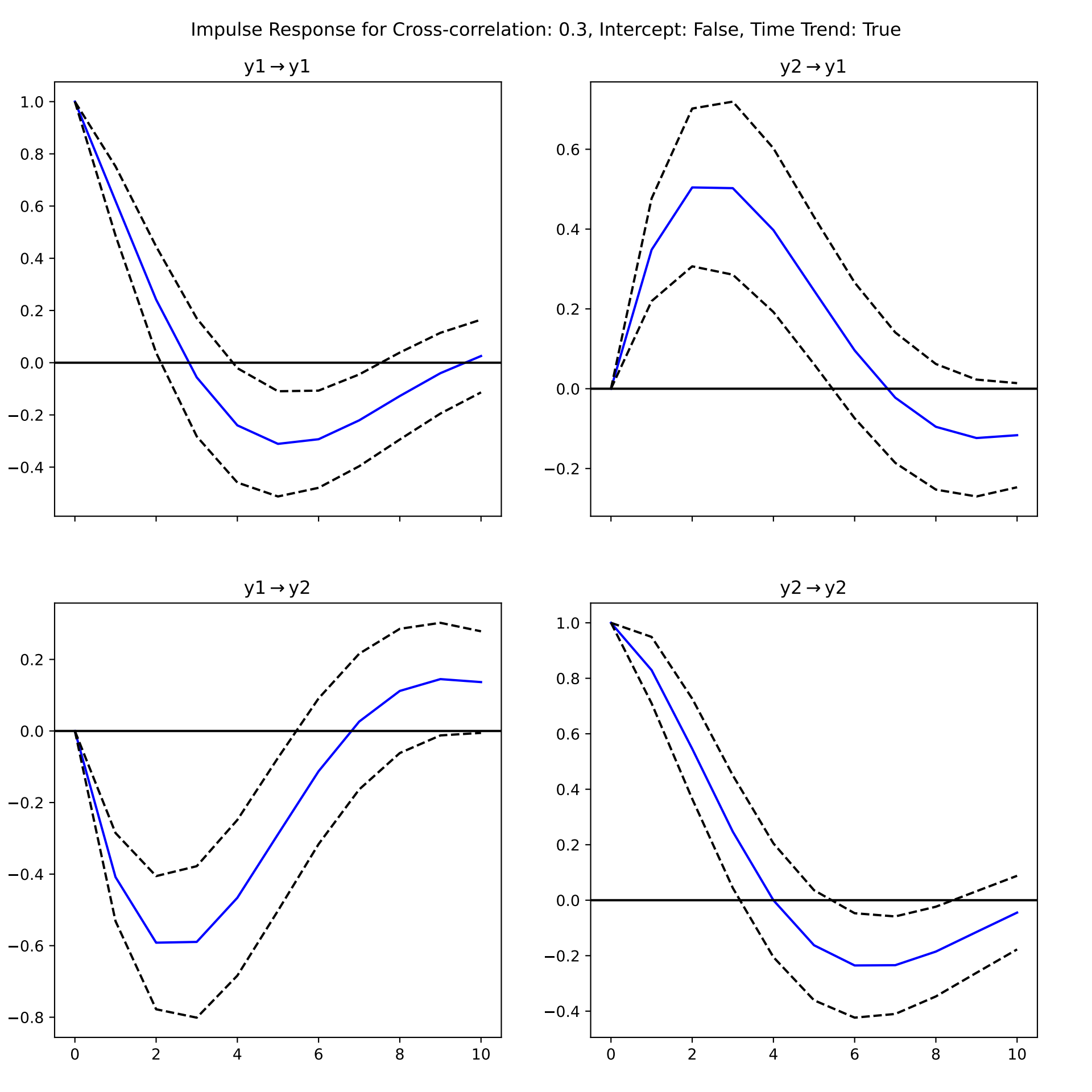

Impulse Response for Cross-correlation: 0, Intercept: True, Time Trend: False
y1 → y1
y2 → y1
y1 → y2
y2 → y2

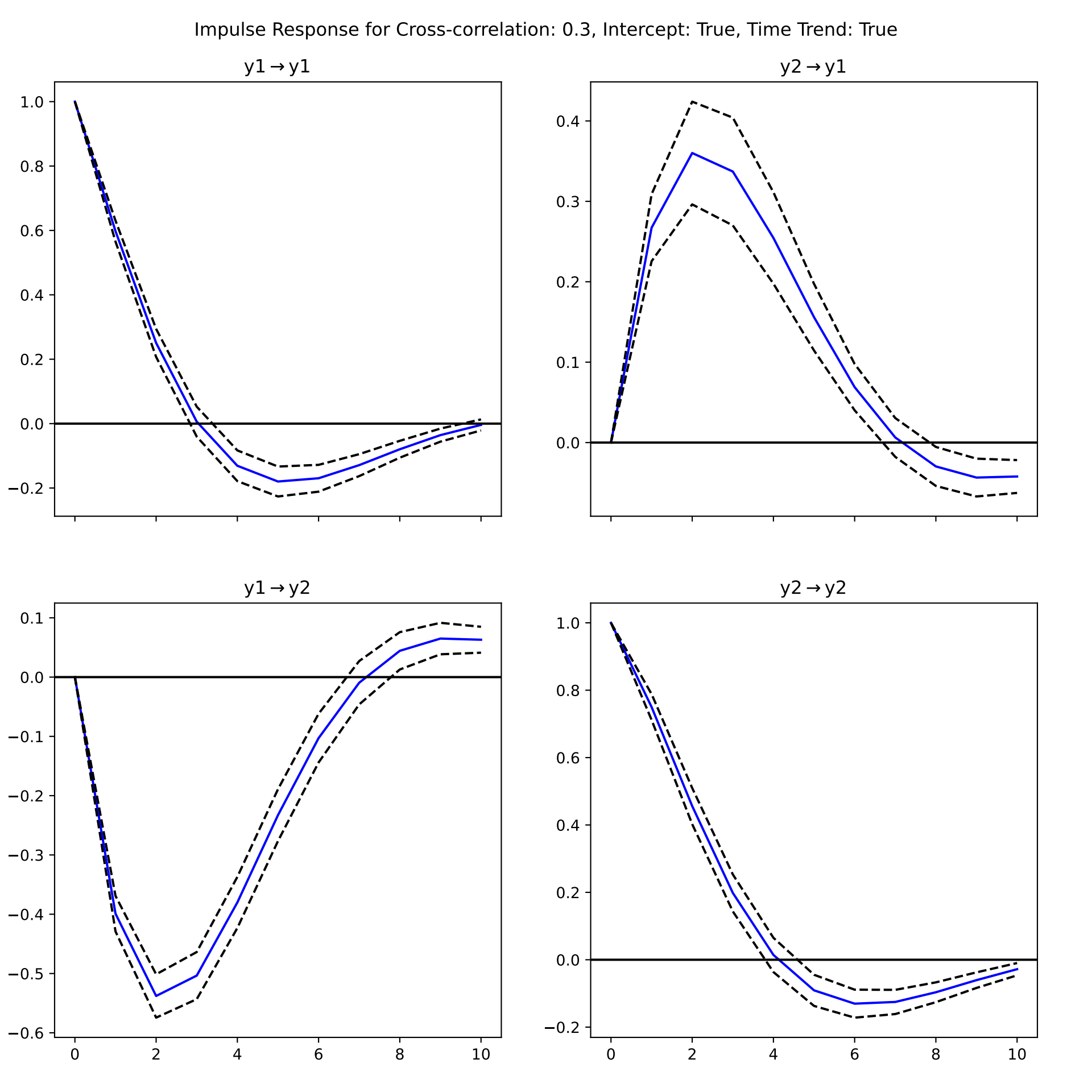

Impulse Response for Cross-correlation: 0, Intercept: False, Time Trend: True
y1 → y1
y2 → y1
y1 → y2
y2 → y2

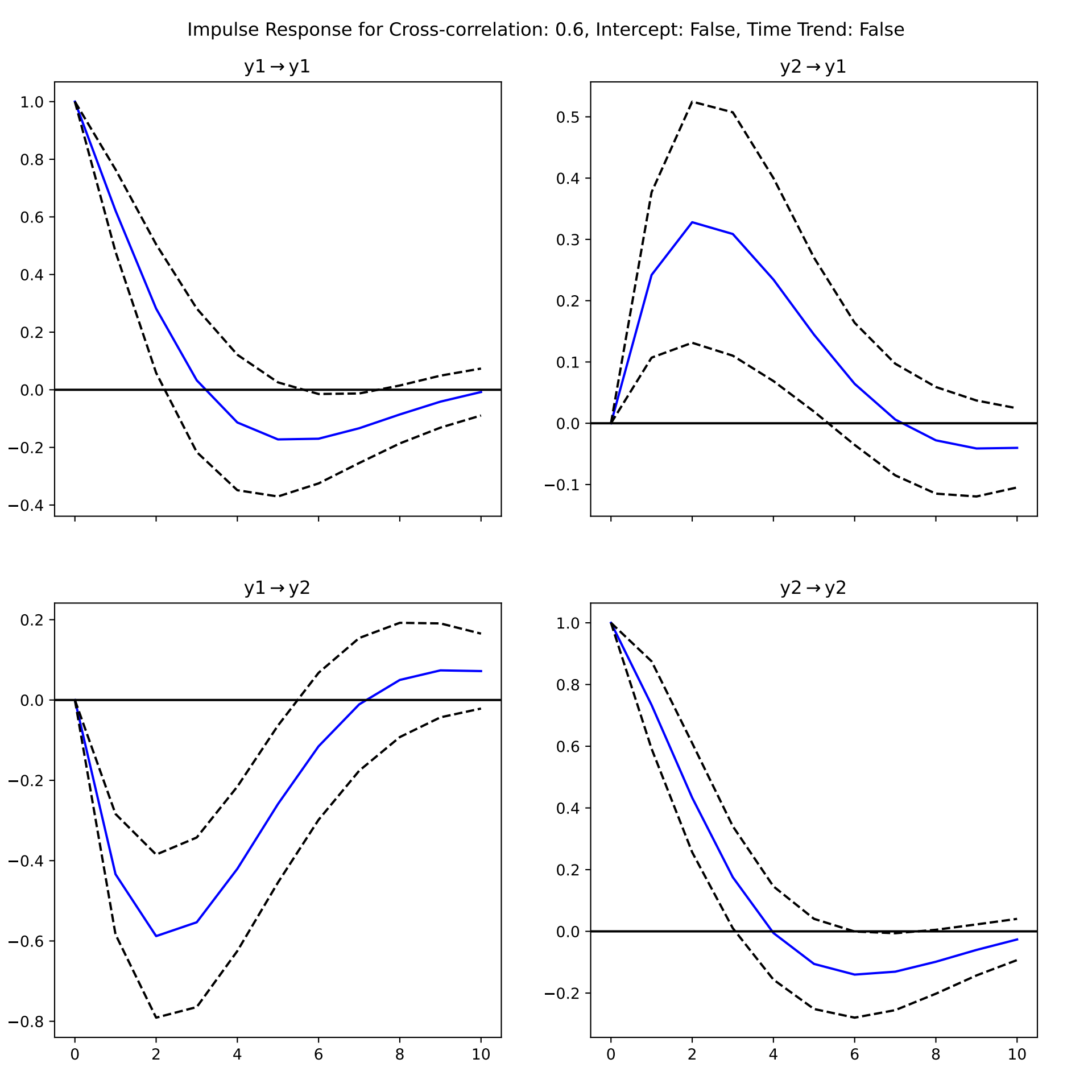

Impulse Response for Cross-correlation: 0, Intercept: True, Time Trend: True
y1 → y1
y2 → y1
y1 → y2
y2 → y2

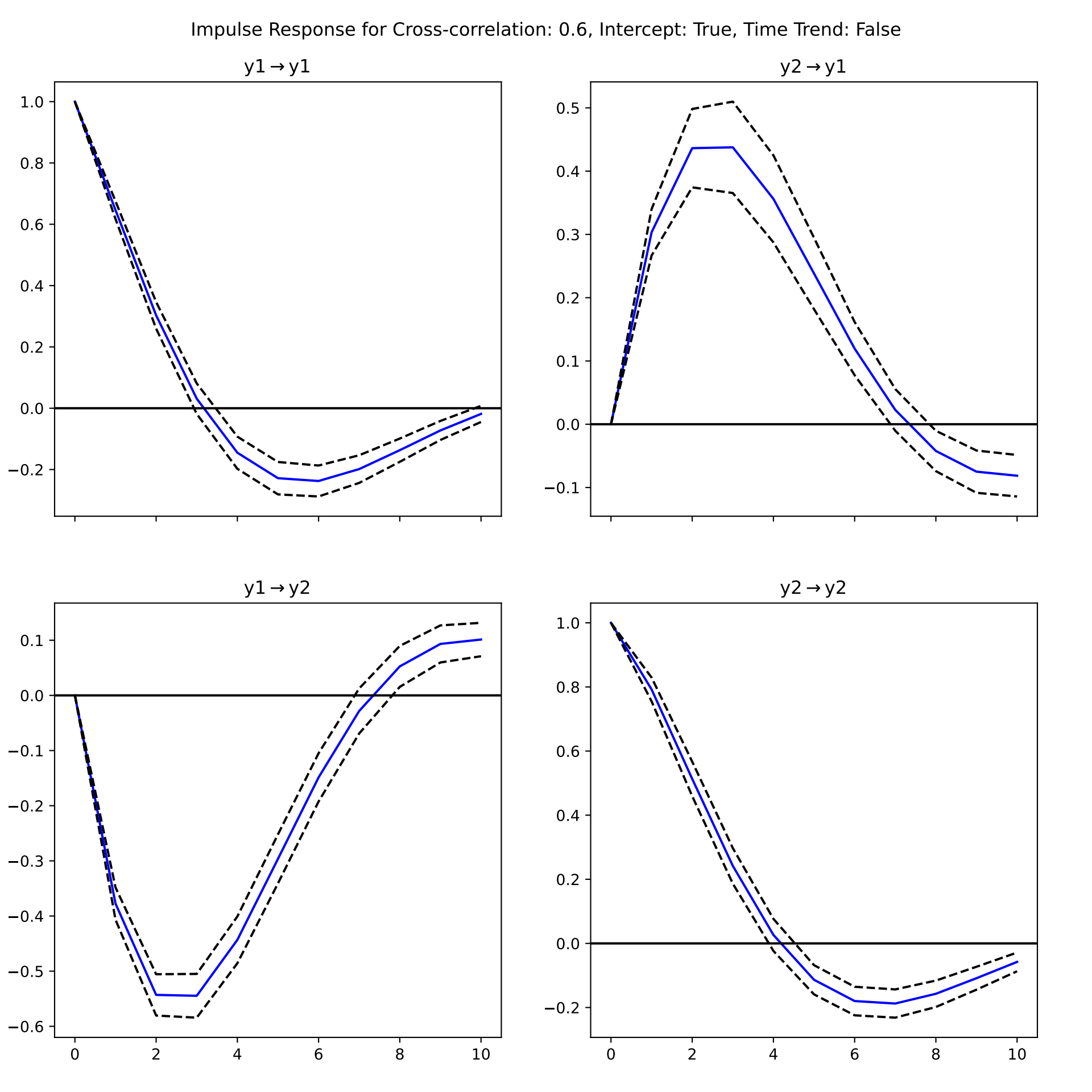

Impulse Response for Cross-correlation: 0.3, Intercept: False, Time Trend: False
y1 → y1
y2 → y1
y1 → y2
y2 → y2

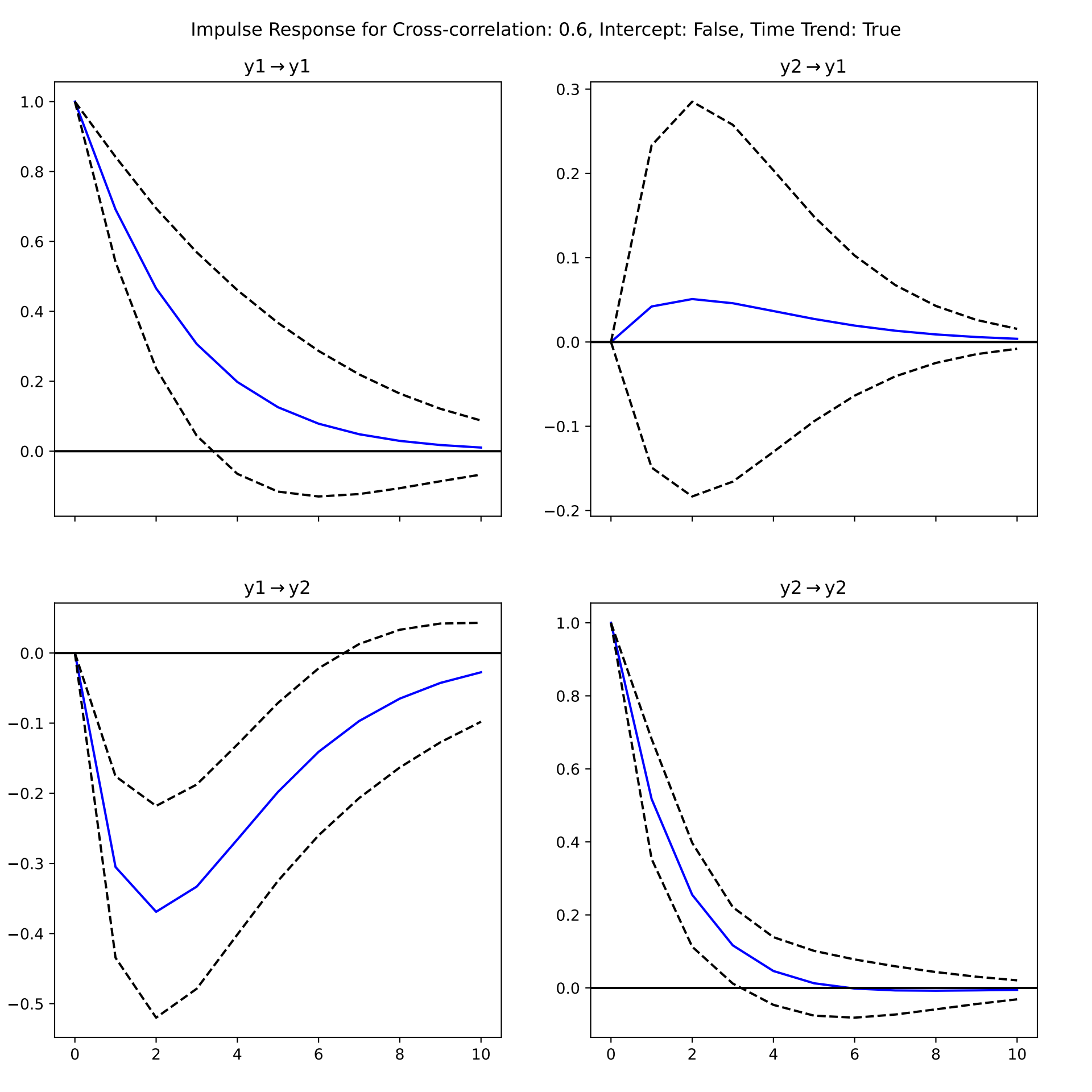

Impulse Response for Cross-correlation: 0.3, Intercept: True, Time Trend: False
y1 → y1
y2 → y1
y1 → y2
y2 → y2

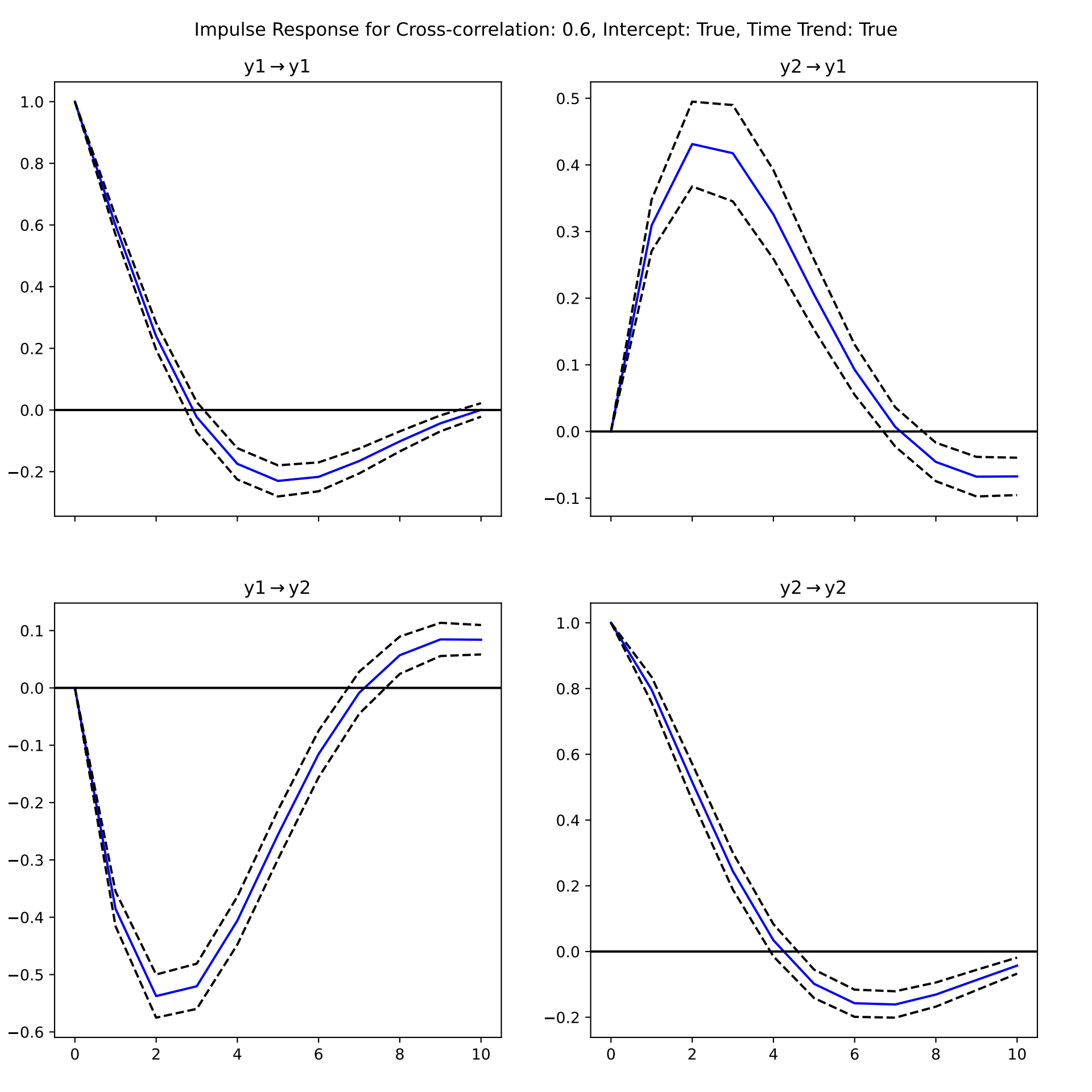

Impulse Response for Cross-correlation: 0.3, Intercept: False, Time Trend: True
y1 → y1
y2 → y1
y1 → y2
y2 → y2

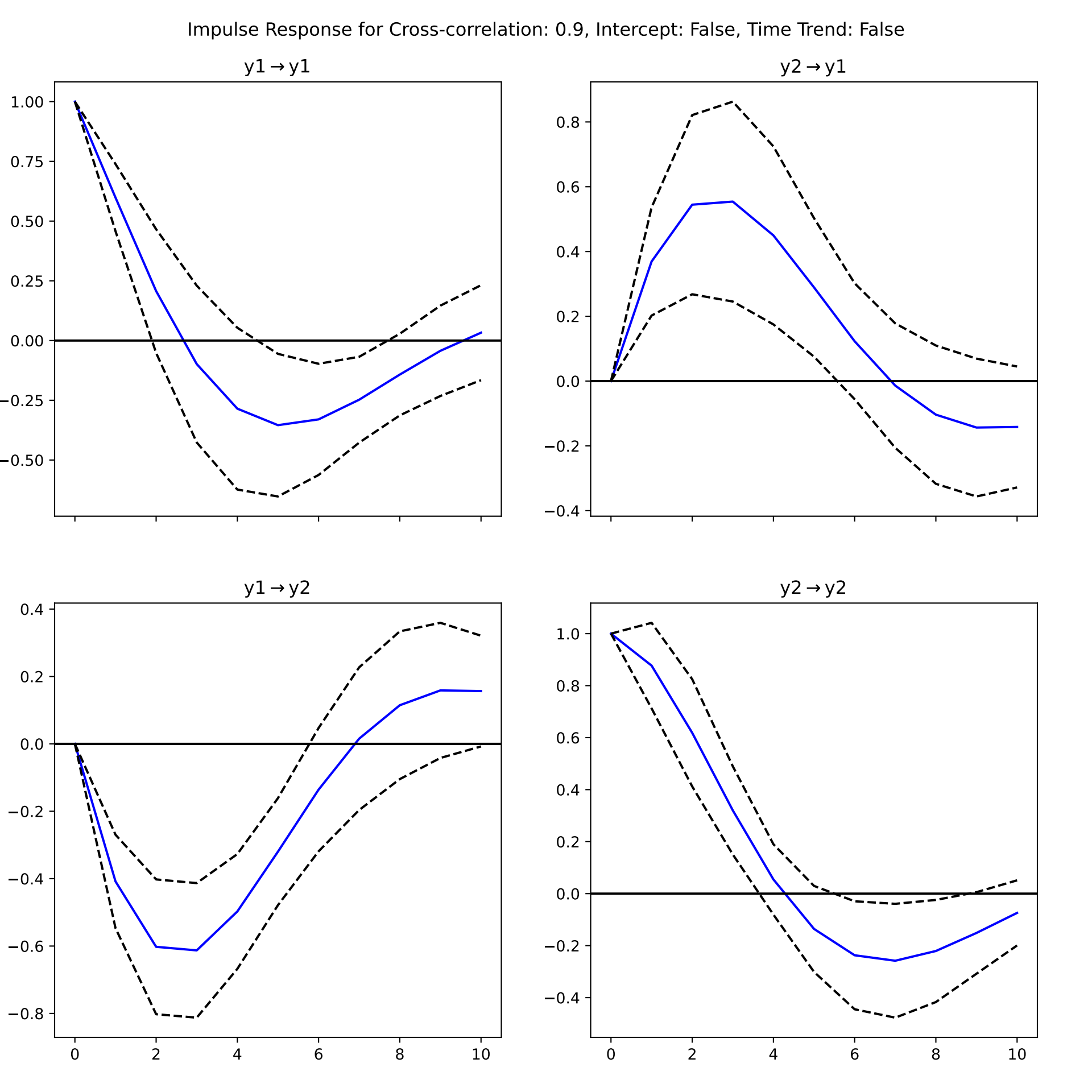

Impulse Response for Cross-correlation: 0.3, Intercept: True, Time Trend: True
y1 → y1
y2 → y1
y1 → y2
y2 → y2

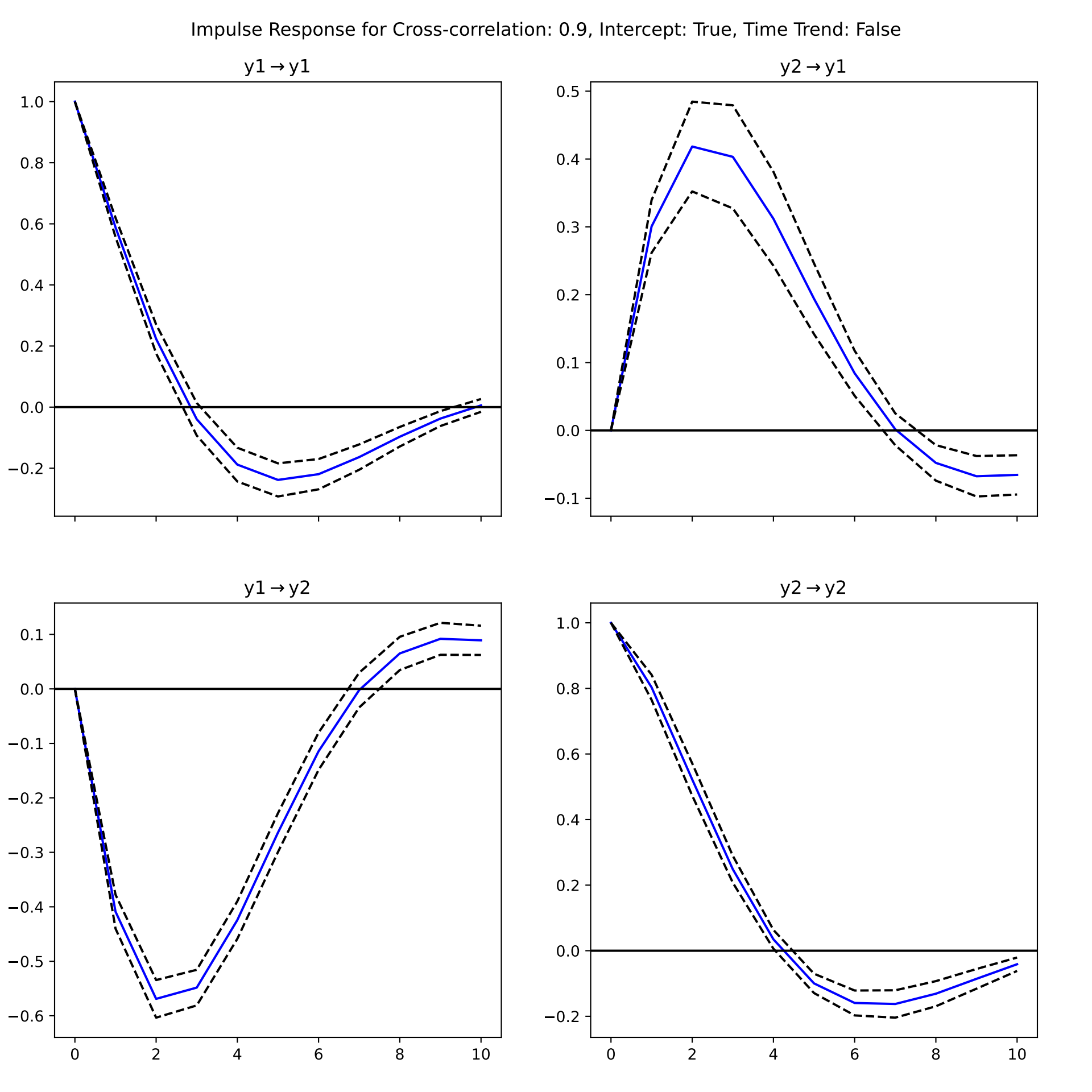

Impulse Response for Cross-correlation: 0.6, Intercept: False, Time Trend: False
y1 → y1
y2 → y1
y1 → y2
y2 → y2

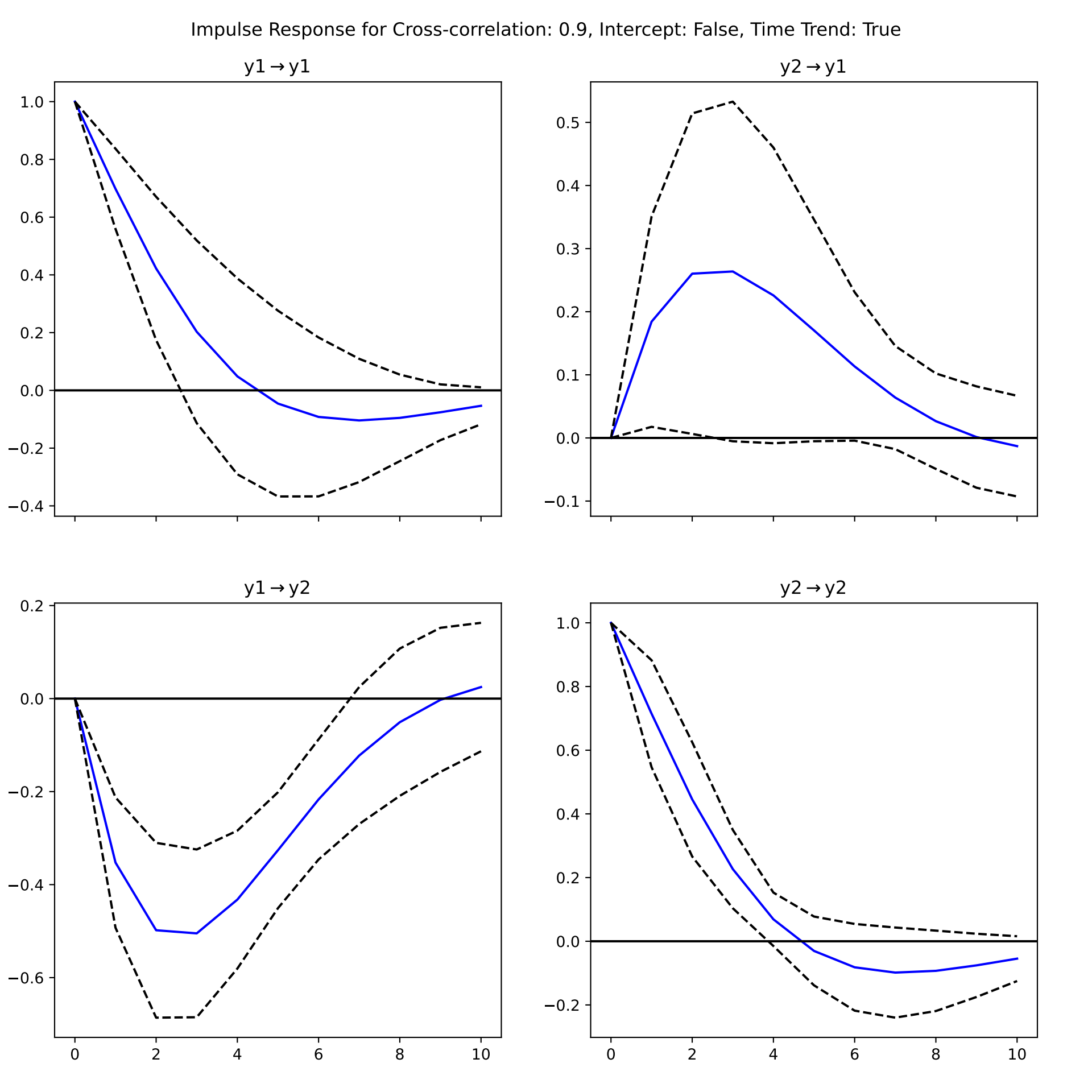

Impulse Response for Cross-correlation: 0.6, Intercept: True, Time Trend: False
y1 → y1
y2 → y1
y1 → y2
y2 → y2

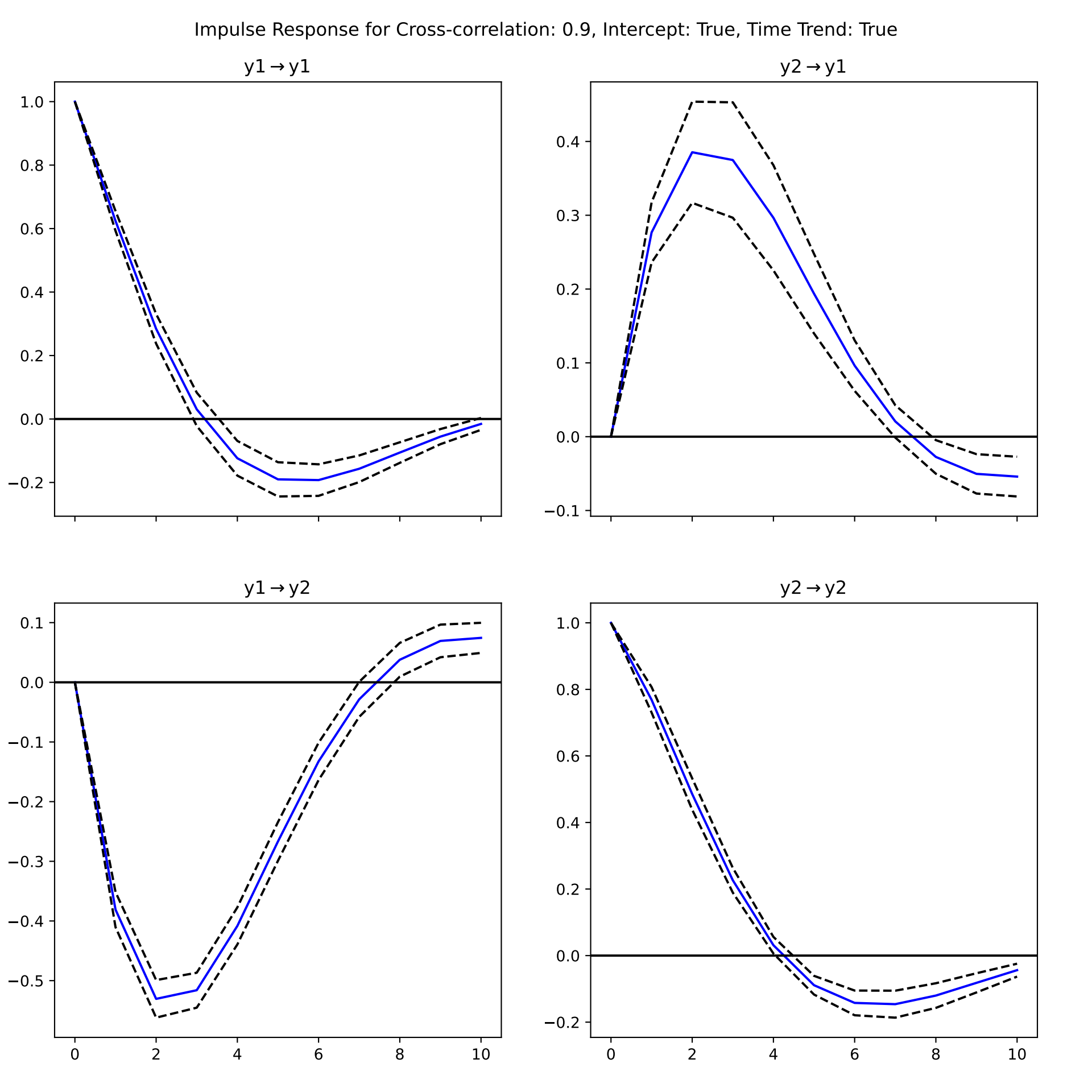

Impulse Response for Cross-correlation: 0.6, Intercept: False, Time Trend: True
y1 → y1
y2 → y1
y1 → y2
y2 → y2
1.0
0.8
0.6
0.4
0.2
0.0
0.3
0.1
−0.1
−0.2
−0.3
−0.4
−0.5
0
2
4
6
8
10


Impulse Response for Cross-correlation: 0.6, Intercept: True, Time Trend: True
y1 → y1
y2 → y1
y1 → y2
y2 → y2


Impulse Response for Cross-correlation: 0.9, Intercept: False, Time Trend: False
y1 → y1
y2 → y1
y1 → y2
y2 → y2


Impulse Response for Cross-correlation: 0.9, Intercept: True, Time Trend: False
y1 → y1
y2 → y1
y1 → y2
y2 → y2


Impulse Response for Cross-correlation: 0.9, Intercept: False, Time Trend: True
y1 → y1
y2 → y1
y1 → y2
y2 → y2


Impulse Response for Cross-correlation: 0.9, Intercept: True, Time Trend: True
y1 → y1
y2 → y1
y1 → y2
y2 → y2