Brenda Eleno Guijosa

E2

**Series de Tiempo**

|  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
| |  |  |  | | --- | --- | --- | | VAR Residual Serial Correlation LM Tests | | | | Null Hypothesis: no serial correlation at lag order h | | | | Date: 11/09/18 Time: 10:13 | | | | Sample: 1995Q1 2018Q2 | | | | Included observations: 92 | | | |  |  |  | |  |  |  | | Lags | LM-Stat | Prob | |  |  |  | |  |  |  | | 1 | 46.05146 | 0.0000 | | 2 | 25.22986 | 0.0027 | | 3 | 14.17012 | 0.1164 | |  |  |  | |  |  |  | | Probs from chi-square with 9 df. | | | |  |
| Roots of Characteristic Polynomial |  |
| Endogenous variables: LPIB\_GAP TINTE\_GAP INFL\_GAP |  |
| Exogenous variables: C |  |
| Lag specification: 1 2 |  |
| Date: 11/09/18 Time: 10:14 |  |
|  |  |
|  |  |
| Root | Modulus |
|  |  |
|  |  |
| 0.777541 | 0.777541 |
| -0.668573 | 0.668573 |
| 0.455865 - 0.073064i | 0.461683 |
| 0.455865 + 0.073064i | 0.461683 |
| 0.330498 - 0.298719i | 0.445491 |
| 0.330498 + 0.298719i | 0.445491 |
|  |  |
|  |  |
| No root lies outside the unit circle. |  |
| VAR satisfies the stability condition  . |  |

|  |  |
| --- | --- |
|  | Model: MODEL01  Date: 11/09/18 Time: 10:26  Sample: 2013Q1 2014Q4  Solve Options:  Static-Stochastic Simulation  Solver: Broyden  Max iterations = 5000, Convergence = 1e-08  Requested repetitions = 1000, Allow up to 2 percent failures  Solution does not account for coefficient uncertainty in linked equations  Track endogenous: mean, standard deviation, 95% confidence interval  Calculating Innovation Covariance Matrix  Sample: 1995Q1 2012Q4  Matrix scaled to equation specified variances  Scenario: Baseline  Solve begin 10:26:58  Repetitions 1-200: successful 10:26:58  Repetitions 201-400: successful 10:26:58  Repetitions 401-600: successful 10:26:58  Repetitions 601-800: successful 10:26:58  Repetitions 801-1000: successful 10:26:58  Solve complete 10:26:58  1000 successful repetitions, 0 failure(s) |

