|  |  |  |
| --- | --- | --- |
| 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)

