Die Prozedur VARMAX

Anzahl Beobachtungen	169
Anzahl fehlender Paare	0

Einfache beschreibende Statistiken						
Variable	**Typ**	**N**	**Mittelwert**	**Standard Abweichung**	**Min**	**Max**
ppi_logfd	**Abhängig**	169	0.00199	0.00305	-0.01175	0.01739
pri_num	**Abhängig**	169	0.00039	0.00803	-0.02062	0.02289
costs_num	**Abhängig**	169	6120.88402	19710.38382	0.00000	166958.70000

Granger-Kausalität-Wald-Test			
Test	**DF**	**Chi-Quadrat**	**Pr > ChiSq**
1	12	2.57	0.9979
2	12	8.10	0.7770
3	24	12.65	0.9715
4	12	7.80	0.8005
5	12	11.48	0.4886

Test 1: Gruppe 1 Variablen:	ppi_logfd
Gruppe 2 Variablen:	costs_num

Test 2: Gruppe 1 Variablen:	ppi_logfd
Gruppe 2 Variablen:	pri_num

Test 3: Gruppe 1 Variablen:	ppi_logfd pri_num
Gruppe 2 Variablen:	costs_num

Test 4: Gruppe 1 Variablen:	pri_num
Gruppe 2 Variablen:	costs_num

Test 5: Gruppe 1 Variablen:	pri_num
Gruppe 2 Variablen:	ppi_logfd

Kleinstes Informationskriterium basierend auf HQC								
Lag	**MA0**	**MA1**	**MA2**	**MA3**	**MA4**	**MA5**	**MA6**	**MA7**	**MA8**
AR 0	-1.426968	-1.847347	-1.810634	-1.752312	-1.632178	-1.532881	-1.424568	-1.366826	-1.299762
AR 1	-1.80776	-2.28176	-2.17392	-2.06486	-1.950594	-1.834261	-1.688021	-1.640879	-1.513166
AR 2	-1.779176	-2.201651	-2.077543	-1.961164	-1.851857	-1.711996	-1.560213	-1.516479	-1.378054
AR 3	-1.626902	-2.086054	-1.965445	-1.798488	-1.690347	-1.565745	-1.414671	-1.421205	-1.265074
AR 4	-1.459828	-1.947599	-1.839752	-1.691553	-1.63052	-1.527213	-1.423289	-1.370804	-1.286464
AR 5	-1.320858	-1.842301	-1.71776	-1.590265	-1.530182	-1.418843	-1.307968	-1.30208	-1.204178
AR 6	-1.177073	-1.727378	-1.589739	-1.464921	-1.434212	-1.303399	-1.241387	-1.144026	-1.050626
AR 7	-1.020467	-1.614128	-1.498411	-1.360476	-1.393213	-1.30622	-1.161251	-1.083615	-0.997499
AR 8	-1.424706	-1.490848	-1.347999	-1.235061	-1.294811	-1.220964	-1.100926	-1.018049	-0.879473

Die Prozedur VARMAX

Modelltyp	VAR(12)
Schätzmethode	Kleinste Quadrateschätzer

Konstantenschätzer

Variable	Konstant
ppi_logfd	0.00128
pri_num	0.00127
costs_num	10949.17301

AR-Koeffizientenschätzer

Lag	Variable	ppi_logfd	pri_num	costs_num
1	ppi_logfd	-0.04250	0.00006	-0.00000
	pri_num	-0.23899	0.40481	-0.00000
	costs_num	132730.16379	-72197.05362	0.22813
2	ppi_logfd	0.08947	-0.03727	0.00000
	pri_num	-0.24595	0.30726	-0.00000
	costs_num	334320.10164	-71996.03990	-0.09884
3	ppi_logfd	0.05489	0.03387	-0.00000
	pri_num	-0.09117	0.00576	-0.00000
	costs_num	115513.64227	246473.15344	0.15037
4	ppi_logfd	-0.01031	0.05028	0.00000
	pri_num	0.15659	-0.05101	0.00000
	costs_num	-434793.2855	-148694.5126	0.10481
5	ppi_logfd	0.00724	0.00909	0.00000
	pri_num	-0.06785	0.11326	0.00000
	costs_num	-713392.2061	71618.44337	-0.12261
6	ppi_logfd	-0.07864	-0.00994	-0.00000
	pri_num	0.05308	0.14700	0.00000
	costs_num	-200450.5533	77913.12179	-0.00606
7	ppi_logfd	-0.01283	-0.05777	0.00000
	pri_num	-0.25467	-0.03560	0.00000
	costs_num	5996.27353	23466.23267	-0.02122
8	ppi_logfd	-0.06817	0.04864	-0.00000
	pri_num	-0.17083	0.04538	-0.00000
	costs_num	-121428.3945	-146639.1870	0.01030
9	ppi_logfd	-0.03837	-0.06361	0.00000
	pri_num	0.12442	-0.11078	0.00000
	costs_num	-291897.7175	154002.71113	0.06018
10	ppi_logfd	0.06194	-0.00380	-0.00000
	pri_num	-0.01324	-0.05711	-0.00000
	costs_num	-183228.8556	-331808.2626	-0.06564
11	ppi_logfd	0.08388	-0.04558	-0.00000
	pri_num	-0.13688	0.06519	0.00000
	costs_num	-812005.9238	196770.99775	-0.05451
12	ppi_logfd	0.30845	0.08086	0.00000
	pri_num	0.29541	0.00852	0.00000
	costs_num	-1081140.269	-62344.31462	0.02287

Schematische Darstellung der Parameterschätzer

Variable/Lag	C	AR1	AR2	AR3	AR4	AR5	AR6	AR7	AR8	AR9	AR10	AR11	AR12
ppi_logfd	.	...	...	...	...	...	...	...	...	...	...	...	+..
pri_num	.	.+.	.+.	...	...	...	...	...	..-	...	...	...	...
costs_num	+	..+	...	...	...	...	...	...	...	...	...	...	-..
+ ist > 2*Std.fehler, - ist < -2*Std.fehler, . ist zwischen, * ist N/A													

Gleichung	Parameter	Schätzung	Standard Fehler	t-Wert	Pr > |t|	Variable
Modellparameterschätzwerte						
ppi_logfd	CONST1	0.00128	0.00079	1.63	0.1068	1
	AR1_1_1	-0.04250	0.08593	-0.49	0.6218	ppi_logfd(t-1)
	AR1_1_2	0.00006	0.04748	0.00	0.9989	pri_num(t-1)
	AR1_1_3	-0.00000	0.00000	-1.12	0.2651	costs_num(t-1)
	AR2_1_1	0.08947	0.08606	1.04	0.3006	ppi_logfd(t-2)
	AR2_1_2	-0.03727	0.04967	-0.75	0.4545	pri_num(t-2)
	AR2_1_3	0.00000	0.00000	0.23	0.8220	costs_num(t-2)
	AR3_1_1	0.05489	0.08849	0.62	0.5363	ppi_logfd(t-3)
	AR3_1_2	0.03387	0.05167	0.66	0.5134	pri_num(t-3)
	AR3_1_3	-0.00000	0.00000	-0.12	0.9023	costs_num(t-3)
	AR4_1_1	-0.01031	0.08706	-0.12	0.9059	ppi_logfd(t-4)
	AR4_1_2	0.05028	0.04970	1.01	0.3138	pri_num(t-4)
	AR4_1_3	0.00000	0.00000	0.68	0.4995	costs_num(t-4)
	AR5_1_1	0.00724	0.08723	0.08	0.9340	ppi_logfd(t-5)
	AR5_1_2	0.00909	0.04953	0.18	0.8547	pri_num(t-5)
	AR5_1_3	0.00000	0.00000	0.07	0.9413	costs_num(t-5)
	AR6_1_1	-0.07864	0.08696	-0.90	0.3677	ppi_logfd(t-6)
	AR6_1_2	-0.00994	0.04919	-0.20	0.8402	pri_num(t-6)
	AR6_1_3	-0.00000	0.00000	-0.57	0.5689	costs_num(t-6)
	AR7_1_1	-0.01283	0.08642	-0.15	0.8822	ppi_logfd(t-7)
	AR7_1_2	-0.05777	0.04919	-1.17	0.2425	pri_num(t-7)
	AR7_1_3	0.00000	0.00000	0.76	0.4464	costs_num(t-7)
	AR8_1_1	-0.06817	0.08701	-0.78	0.4349	ppi_logfd(t-8)
	AR8_1_2	0.04864	0.04815	1.01	0.3144	pri_num(t-8)
	AR8_1_3	-0.00000	0.00000	-0.64	0.5259	costs_num(t-8)
	AR9_1_1	-0.03837	0.08640	-0.44	0.6578	ppi_logfd(t-9)
	AR9_1_2	-0.06361	0.04829	-1.32	0.1902	pri_num(t-9)
	AR9_1_3	0.00000	0.00000	0.38	0.7052	costs_num(t-9)
	AR10_1_1	0.06194	0.08541	0.73	0.4698	ppi_logfd(t-10)
	AR10_1_2	-0.00380	0.04870	-0.08	0.9379	pri_num(t-10)
	AR10_1_3	-0.00000	0.00000	-0.52	0.6009	costs_num(t-10)
	AR11_1_1	0.08388	0.08508	0.99	0.3262	ppi_logfd(t-11)
	AR11_1_2	-0.04558	0.04752	-0.96	0.3393	pri_num(t-11)
	AR11_1_3	-0.00000	0.00000	-0.98	0.3305	costs_num(t-11)
	AR12_1_1	0.30845	0.08615	3.58	0.0005	ppi_logfd(t-12)
	AR12_1_2	0.08086	0.04411	1.83	0.0693	pri_num(t-12)
	AR12_1_3	0.00000	0.00000	0.57	0.5724	costs_num(t-12)
pri_num	CONST2	0.00127	0.00151	0.84	0.4018	1
	AR1_2_1	-0.23899	0.16563	-1.44	0.1516	ppi_logfd(t-1)
	AR1_2_2	0.40481	0.09152	4.42	0.0001	pri_num(t-1)
	AR1_2_3	-0.00000	0.00000	-0.18	0.8584	costs_num(t-1)
	AR2_2_1	-0.24595	0.16589	-1.48	0.1408	ppi_logfd(t-2)
	AR2_2_2	0.30726	0.09574	3.21	0.0017	pri_num(t-2)
	AR2_2_3	-0.00000	0.00000	-0.17	0.8633	costs_num(t-2)
	AR3_2_1	-0.09117	0.17057	-0.53	0.5940	ppi_logfd(t-3)
	AR3_2_2	0.00576	0.09959	0.06	0.9540	pri_num(t-3)
	AR3_2_3	-0.00000	0.00000	-0.97	0.3341	costs_num(t-3)
	AR4_2_1	0.15659	0.16782	0.93	0.3526	ppi_logfd(t-4)
	AR4_2_2	-0.05101	0.09580	-0.53	0.5954	pri_num(t-4)
	AR4_2_3	0.00000	0.00000	0.03	0.9748	costs_num(t-4)
	AR5_2_1	-0.06785	0.16814	-0.40	0.6873	ppi_logfd(t-5)

Gleichung	Parameter	Schätzung	Standard Fehler	t-Wert	Pr > |t|	Variable
	AR5_2_2	0.11326	0.09548	1.19	0.2379	pri_num(t-5)
	AR5_2_3	0.00000	0.00000	1.53	0.1288	costs_num(t-5)
	AR6_2_1	0.05308	0.16763	0.32	0.7521	ppi_logfd(t-6)
	AR6_2_2	0.14700	0.09481	1.55	0.1237	pri_num(t-6)
	AR6_2_3	0.00000	0.00000	0.11	0.9139	costs_num(t-6)
	AR7_2_1	-0.25467	0.16658	-1.53	0.1289	ppi_logfd(t-7)
	AR7_2_2	-0.03560	0.09481	-0.38	0.7080	pri_num(t-7)
	AR7_2_3	0.00000	0.00000	0.04	0.9691	costs_num(t-7)
	AR8_2_1	-0.17083	0.16772	-1.02	0.3105	ppi_logfd(t-8)
	AR8_2_2	0.04538	0.09281	0.49	0.6257	pri_num(t-8)
	AR8_2_3	-0.00000	0.00000	-2.17	0.0316	costs_num(t-8)
	AR9_2_1	0.12442	0.16653	0.75	0.4565	ppi_logfd(t-9)
	AR9_2_2	-0.11078	0.09308	-1.19	0.2363	pri_num(t-9)
	AR9_2_3	0.00000	0.00000	1.12	0.2647	costs_num(t-9)
	AR10_2_1	-0.01324	0.16463	-0.08	0.9360	ppi_logfd(t-10)
	AR10_2_2	-0.05711	0.09388	-0.61	0.5441	pri_num(t-10)
	AR10_2_3	-0.00000	0.00000	-0.34	0.7335	costs_num(t-10)
	AR11_2_1	-0.13688	0.16400	-0.83	0.4056	ppi_logfd(t-11)
	AR11_2_2	0.06519	0.09159	0.71	0.4780	pri_num(t-11)
	AR11_2_3	0.00000	0.00000	0.44	0.6582	costs_num(t-11)
	AR12_2_1	0.29541	0.16605	1.78	0.0778	ppi_logfd(t-12)
	AR12_2_2	0.00852	0.08503	0.10	0.9204	pri_num(t-12)
	AR12_2_3	0.00000	0.00000	0.05	0.9633	costs_num(t-12)
costs_num	CONST3	10949.17301	3963.18316	2.76	0.0066	1
	AR1_3_1	132730.16379	433673.99787	0.31	0.7601	ppi_logfd(t-1)
	AR1_3_2	-72197.05362	239615.35355	-0.30	0.7637	pri_num(t-1)
	AR1_3_3	0.22813	0.08909	2.56	0.0117	costs_num(t-1)
	AR2_3_1	334320.10164	434353.13059	0.77	0.4430	ppi_logfd(t-2)
	AR2_3_2	-71996.03990	250682.90906	-0.29	0.7745	pri_num(t-2)
	AR2_3_3	-0.09884	0.09092	-1.09	0.2791	costs_num(t-2)
	AR3_3_1	115513.64227	446613.90909	0.26	0.7964	ppi_logfd(t-3)
	AR3_3_2	246473.15344	260767.43205	0.95	0.3465	pri_num(t-3)
	AR3_3_3	0.15037	0.08969	1.68	0.0962	costs_num(t-3)
	AR4_3_1	-434793.2855	439392.88731	-0.99	0.3244	ppi_logfd(t-4)
	AR4_3_2	-148694.5126	250836.17083	-0.59	0.5544	pri_num(t-4)
	AR4_3_3	0.10481	0.09044	1.16	0.2488	costs_num(t-4)
	AR5_3_1	-713392.2061	440241.18505	-1.62	0.1078	ppi_logfd(t-5)
	AR5_3_2	71618.44337	249989.10061	0.29	0.7750	pri_num(t-5)
	AR5_3_3	-0.12261	0.06826	-1.80	0.0750	costs_num(t-5)
	AR6_3_1	-200450.5533	438902.97757	-0.46	0.6487	ppi_logfd(t-6)
	AR6_3_2	77913.12179	248252.02212	0.31	0.7542	pri_num(t-6)
	AR6_3_3	-0.00606	0.06861	-0.09	0.9298	costs_num(t-6)
	AR7_3_1	5996.27353	436148.83640	0.01	0.9891	ppi_logfd(t-7)
	AR7_3_2	23466.23267	248254.63711	0.09	0.9248	pri_num(t-7)
	AR7_3_3	-0.02122	0.06862	-0.31	0.7577	costs_num(t-7)
	AR8_3_1	-121428.3945	439155.00766	-0.28	0.7826	ppi_logfd(t-8)
	AR8_3_2	-146639.1870	243009.48160	-0.60	0.5474	pri_num(t-8)
	AR8_3_3	0.01030	0.06817	0.15	0.8802	costs_num(t-8)
	AR9_3_1	-291897.7175	436039.06155	-0.67	0.5045	ppi_logfd(t-9)
	AR9_3_2	154002.71113	243702.38439	0.63	0.5286	pri_num(t-9)
	AR9_3_3	0.06018	0.06919	0.87	0.3862	costs_num(t-9)

The table title is **Modellparameterschätzwerte**.

Modellparameterschätzwerte

Gleichung	Parameter	Schätzung	Standard Fehler	t-Wert	Pr > |t|	Variable
	AR10_3_1	-183228.8556	431063.27732	-0.43	0.6716	ppi_logfd(t-10)
	AR10_3_2	-331808.2626	245806.30444	-1.35	0.1796	pri_num(t-10)
	AR10_3_3	-0.06564	0.06869	-0.96	0.3412	costs_num(t-10)
	AR11_3_1	-812005.9238	429413.69367	-1.89	0.0610	ppi_logfd(t-11)
	AR11_3_2	196770.99775	239816.83256	0.82	0.4136	pri_num(t-11)
	AR11_3_3	-0.05451	0.06894	-0.79	0.4307	costs_num(t-11)
	AR12_3_1	-1081140.269	434777.98523	-2.49	0.0143	ppi_logfd(t-12)
	AR12_3_2	-62344.31462	222643.53421	-0.28	0.7799	pri_num(t-12)
	AR12_3_3	0.02287	0.06749	0.34	0.7353	costs_num(t-12)

Kovarianzen der Innovationen

Variable	ppi_logfd	pri_num	costs_num
ppi_logfd	0.00001	0.00000	-0.13749
pri_num	0.00000	0.00003	-4.78127
costs_num	-0.13749	-4.78127	238237982.73

Log-Likelihood	29.61383

Informationskriterien

AICC	882.7723
HQC	319.9984
AIC	174.7723
SBC	532.3531
FPEC	0.144259

Kreuzkovarianzen der Residuen

Lag	Variable	ppi_logfd	pri_num	costs_num
0	ppi_logfd	0.00001	0.00000	-0.10509
	pri_num	0.00000	0.00003	-3.65448
	costs_num	-0.10509	-3.65448	182092725.65
1	ppi_logfd	0.00000	0.00000	-2.03080
	pri_num	0.00000	-0.00000	-1.51840
	costs_num	-0.70022	-0.81501	6877695.0784
2	ppi_logfd	-0.00000	0.00000	0.31277
	pri_num	-0.00000	0.00000	0.71182
	costs_num	0.11633	-1.04516	3912465.6996
3	ppi_logfd	0.00000	0.00000	0.79501
	pri_num	0.00000	0.00000	1.26331
	costs_num	-0.13446	-1.74995	-2962866.959
4	ppi_logfd	-0.00000	-0.00000	0.73927
	pri_num	0.00000	-0.00000	-2.67438
	costs_num	-1.74672	-2.27553	591601.84083
5	ppi_logfd	-0.00000	0.00000	0.81045
	pri_num	0.00000	0.00000	1.51107
	costs_num	-0.62609	-1.58127	-9550075.684
6	ppi_logfd	0.00000	-0.00000	0.59348
	pri_num	-0.00000	-0.00000	4.17623
	costs_num	1.77087	0.66679	-10666998.72
7	ppi_logfd	0.00000	0.00000	1.22645
	pri_num	-0.00000	-0.00000	-1.35932

Kreuzkovarianzen der Residuen

Lag	Variable	ppi_logfd	pri_num	costs_num
	costs_num	2.80385	-4.51698	-12051634.07
8	ppi_logfd	0.00000	0.00000	1.13846
	pri_num	-0.00000	0.00000	-3.48839
	costs_num	1.69898	0.97830	-9103737.093
9	ppi_logfd	-0.00000	-0.00000	-0.62655
	pri_num	0.00000	0.00000	-2.19402
	costs_num	-3.47363	-4.68041	4787006.3334
10	ppi_logfd	0.00000	-0.00000	-0.94382
	pri_num	0.00000	0.00000	-0.99586
	costs_num	-0.66954	-1.85674	-21920160.85
11	ppi_logfd	0.00000	-0.00000	-5.46240
	pri_num	-0.00000	0.00000	0.63992
	costs_num	-0.46628	0.81631	8474477.4085
12	ppi_logfd	-0.00000	-0.00000	-0.52515
	pri_num	-0.00000	0.00000	-0.99521
	costs_num	2.38979	2.32595	-1387996.632
13	ppi_logfd	-0.00000	-0.00000	2.28005
	pri_num	0.00000	-0.00000	0.44821
	costs_num	2.16183	6.60953	22098742.820

Kreuzkorrelationen der Residuen

Lag	Variable	ppi_logfd	pri_num	costs_num
0	ppi_logfd	1.00000	0.09871	-0.00291
	pri_num	0.09871	1.00000	-0.05255
	costs_num	-0.00291	-0.05255	1.00000
1	ppi_logfd	0.00587	0.01989	-0.05629
	pri_num	0.02228	-0.00117	-0.02183
	costs_num	-0.01941	-0.01172	0.03777
2	ppi_logfd	-0.01751	0.05910	0.00867
	pri_num	-0.05731	0.03281	0.01024
	costs_num	0.00322	-0.01503	0.02149
3	ppi_logfd	0.02491	0.02864	0.02204
	pri_num	0.01643	0.02618	0.01817
	costs_num	-0.00373	-0.02516	-0.01627
4	ppi_logfd	-0.01687	-0.02465	0.02049
	pri_num	0.06445	-0.07311	-0.03845
	costs_num	-0.04841	-0.03272	0.00325
5	ppi_logfd	-0.03136	0.04252	0.02246
	pri_num	0.01462	0.04565	0.02173
	costs_num	-0.01735	-0.02274	-0.05245
6	ppi_logfd	0.04599	-0.08860	0.01645
	pri_num	-0.01765	-0.02373	0.06005
	costs_num	0.04908	0.00959	-0.05858
7	ppi_logfd	0.02700	0.01535	0.03399
	pri_num	-0.05646	-0.03418	-0.01955
	costs_num	0.07771	-0.06495	-0.06618
8	ppi_logfd	0.00155	0.00835	0.03155
	pri_num	-0.03145	0.00201	-0.05016
	costs_num	0.04709	0.01407	-0.05000
9	ppi_logfd	-0.00983	-0.01578	-0.01737
	pri_num	0.04909	0.01433	-0.03155
	costs_num	-0.09628	-0.06730	0.02629

Kreuzkorrelationen der Residuen

Lag	Variable	ppi_logfd	pri_num	costs_num
10	ppi_logfd	0.02795	-0.00183	-0.02616
	pri_num	0.00757	0.02094	-0.01432
	costs_num	-0.01856	-0.02670	-0.12038
11	ppi_logfd	0.02623	-0.00858	-0.15140
	pri_num	-0.16062	0.02022	0.00920
	costs_num	-0.01292	0.01174	0.04654
12	ppi_logfd	-0.05259	-0.03678	-0.01456
	pri_num	-0.09665	0.09561	-0.01431
	costs_num	0.06624	0.03344	-0.00762
13	ppi_logfd	-0.12543	-0.05092	0.06320
	pri_num	0.17292	-0.09714	0.00644
	costs_num	0.05992	0.09504	0.12136

Schematische Darstellung der Kreuzkorrelationen der Residuen

Variable/Lag	0	1	2	3	4	5	6	7	8	9	10	11	12	13
ppi_logfd	+..	...	...	...	...	...	...	...	...	...	...	...	...	...
pri_num	.+.	...	...	...	...	...	...	...	...	...	...	−..	...	+..
costs_num	..+	...	...	...	...	...	...	...	...	...	...	...	...	...

+ ist > 2*Std.fehler, - ist < -2*Std.fehler, . ist zwischen

Portmanteau-Test für Kreuzkorrelationen der Residuen

Bis zu Lag	DF	Chi-Quadrat	Pr > ChiSq
13	9	52.71	<.0001

Univariates Modell ANOVA-Diagnose

Variable	R-Quadrat	Standard Abweichung	F-Wert	Pr > F
ppi_logfd	0.2521	0.00306	1.12	0.3138
pri_num	0.5943	0.00590	4.88	<.0001
costs_num	0.2530	15434.95976	1.13	0.3075

Univariates Modell Weißes-Rauschen-Diagnose

Variable	Durbin Watson	Normalität		ARCH	
		Chi-Quadrat	Pr > ChiSq	F-Wert	Pr > F
ppi_logfd	1.98586	570.71	<.0001	0.00	0.9973
pri_num	1.99341	1.06	0.5877	0.42	0.5155
costs_num	1.92013	5173.35	<.0001	1.06	0.3050

Univariates Modell AR-Diagnosen

Variable	AR1		AR2		AR3		AR4	
	F-Wert	Pr > F	F-Wert	Pr > F	F-Wert	Pr > F	F-Wert	Pr > F
ppi_logfd	0.01	0.9419	0.03	0.9728	0.04	0.9889	0.05	0.9957
pri_num	0.00	0.9882	0.08	0.9207	0.10	0.9601	0.28	0.8901
costs_num	0.22	0.6389	0.14	0.8709	0.10	0.9616	0.07	0.9921

Orthogonalisierte Impuls-Response

Lag	Variable Response\Impuls	ppi_logfd	pri_num	costs_num
0	ppi_logfd	0.00306	0.00000	0.00000
	pri_num	0.00058	0.00587	0.00000
	costs_num	-44.95645	-810.59193	15413.59473

Orthogonalisierte Impuls-Response				
Lag	Variable Response\Impuls	ppi_logfd	pri_num	costs_num
1	ppi_logfd	-0.00013	0.00002	-0.00030
	pri_num	-0.00050	0.00238	-0.00009
	costs_num	353.65709	-608.44848	3516.37915
2	ppi_logfd	0.00025	-0.00021	0.00001
	pri_num	-0.00074	0.00277	-0.00008
	costs_num	1084.28210	-650.66051	-754.93836
3	ppi_logfd	0.00016	0.00013	-0.00003
	pri_num	-0.00076	0.00197	-0.00052
	costs_num	781.81878	841.88745	1709.37270
4	ppi_logfd	0.00000	0.00022	0.00013
	pri_num	-0.00020	0.00140	-0.00031
	costs_num	-1219.28485	-598.16520	2591.68020
5	ppi_logfd	0.00006	0.00019	0.00002
	pri_num	-0.00056	0.00165	0.00027
	costs_num	-2189.66328	266.89317	-1018.33890
6	ppi_logfd	-0.00025	0.00013	-0.00010
	pri_num	-0.00004	0.00190	0.00011
	costs_num	-804.48409	932.91137	-697.51089
7	ppi_logfd	-0.00006	-0.00024	0.00015
	pri_num	-0.00096	0.00156	0.00004
	costs_num	-391.79150	798.78022	293.56381
8	ppi_logfd	-0.00022	0.00023	-0.00008
	pri_num	-0.00084	0.00204	-0.00068
	costs_num	-1448.10379	-641.30436	139.21392
9	ppi_logfd	-0.00014	-0.00036	0.00007
	pri_num	-0.00039	0.00106	0.00003
	costs_num	-1262.09048	497.86894	394.52074
10	ppi_logfd	0.00021	-0.00004	-0.00004
	pri_num	-0.00070	0.00091	-0.00028
	costs_num	-956.29793	-1691.92964	-578.96861
11	ppi_logfd	0.00014	-0.00032	-0.00024
	pri_num	-0.00072	0.00100	-0.00005
	costs_num	-2328.82718	351.14818	-1147.95226
12	ppi_logfd	0.00109	0.00023	0.00005
	pri_num	0.00046	0.00107	-0.00000
	costs_num	-3697.92457	-440.07732	476.95922
13	ppi_logfd	-0.00002	-0.00004	-0.00010
	pri_num	-0.00051	0.00101	0.00014
	costs_num	-595.15476	-397.62931	498.37295

Prognosen						
Variable	Beob	Zeit	Prognose	Standard Fehler	95% Konfidenzgrenzen	
ppi_logfd	170	FEB2019	0.00232	0.00306	-0.00367	0.00831
	171	MAR2019	0.00129	0.00308	-0.00474	0.00732
	172	APR2019	0.00207	0.00309	-0.00400	0.00813
	173	MAY2019	0.00139	0.00310	-0.00469	0.00747
	174	JUN2019	0.00119	0.00311	-0.00491	0.00728
	175	JUL2019	0.00178	0.00312	-0.00433	0.00789
pri_num	170	FEB2019	0.00146	0.00590	-0.01009	0.01302
	171	MAR2019	-0.00000	0.00638	-0.01250	0.01250

					95% Konfidenzgrenzen	
Variable	**Beob**	**Zeit**	**Prognose**	**Standard Fehler**		
	172	**APR2019**	0.00168	0.00699	-0.01202	0.01539
	173	**MAY2019**	-0.00085	0.00732	-0.01521	0.01350
	174	**JUN2019**	0.00065	0.00746	-0.01398	0.01528
	175	**JUL2019**	-0.00017	0.00767	-0.01520	0.01487
costs_num	**170**	**FEB2019**	2136.12770	15434.95976	-28115.83752	32388.09293
	171	**MAR2019**	9947.45400	15846.07800	-21110.28817	41005.19617
	172	**APR2019**	7316.29502	15914.36919	-23875.29542	38507.88546
	173	**MAY2019**	11334.54284	16047.09060	-20117.17680	42786.26247
	174	**JUN2019**	13006.48169	16311.66393	-18963.79214	44976.75552
	175	**JUL2019**	7711.16333	16491.61155	-24611.80135	40034.12802
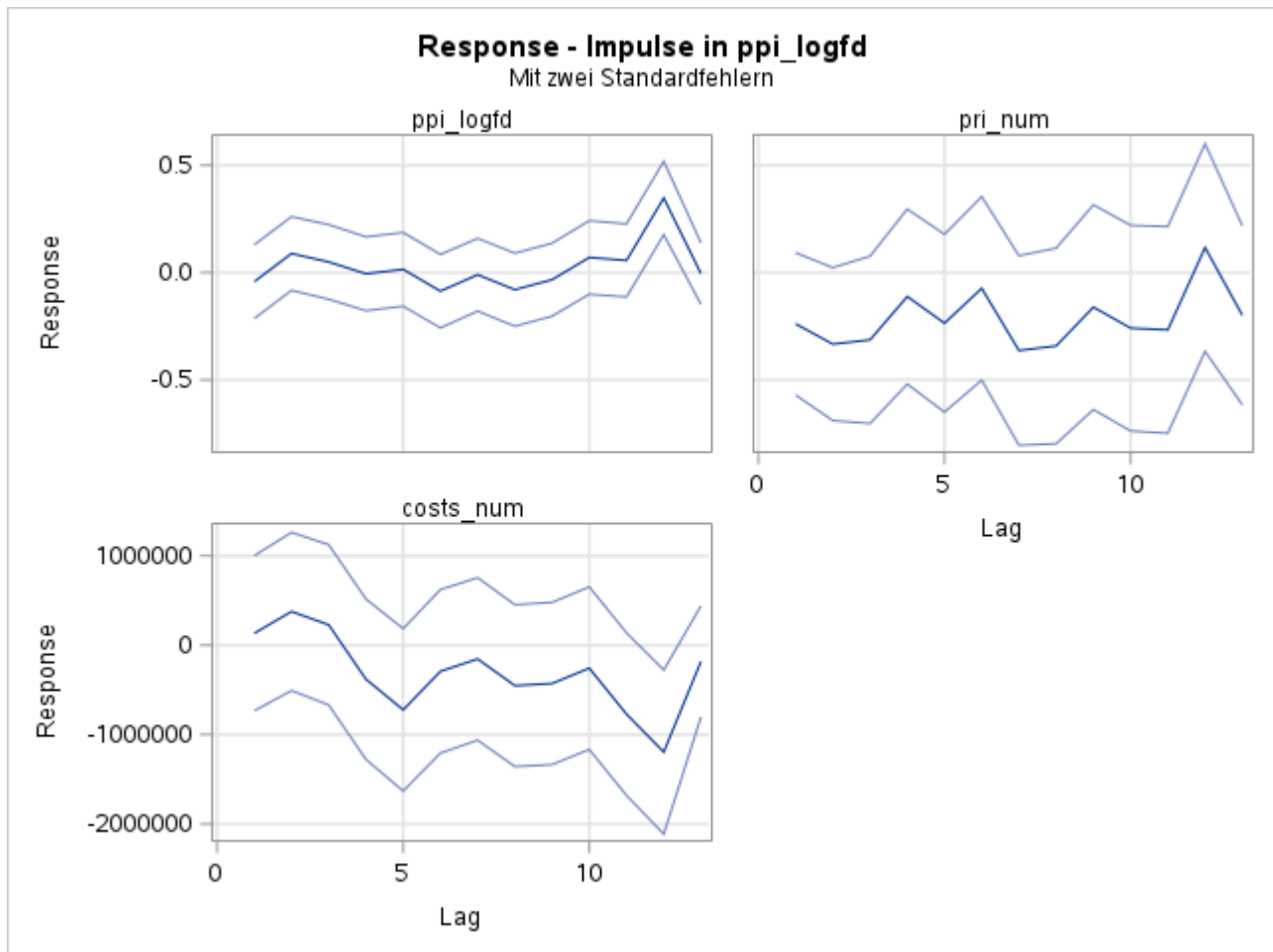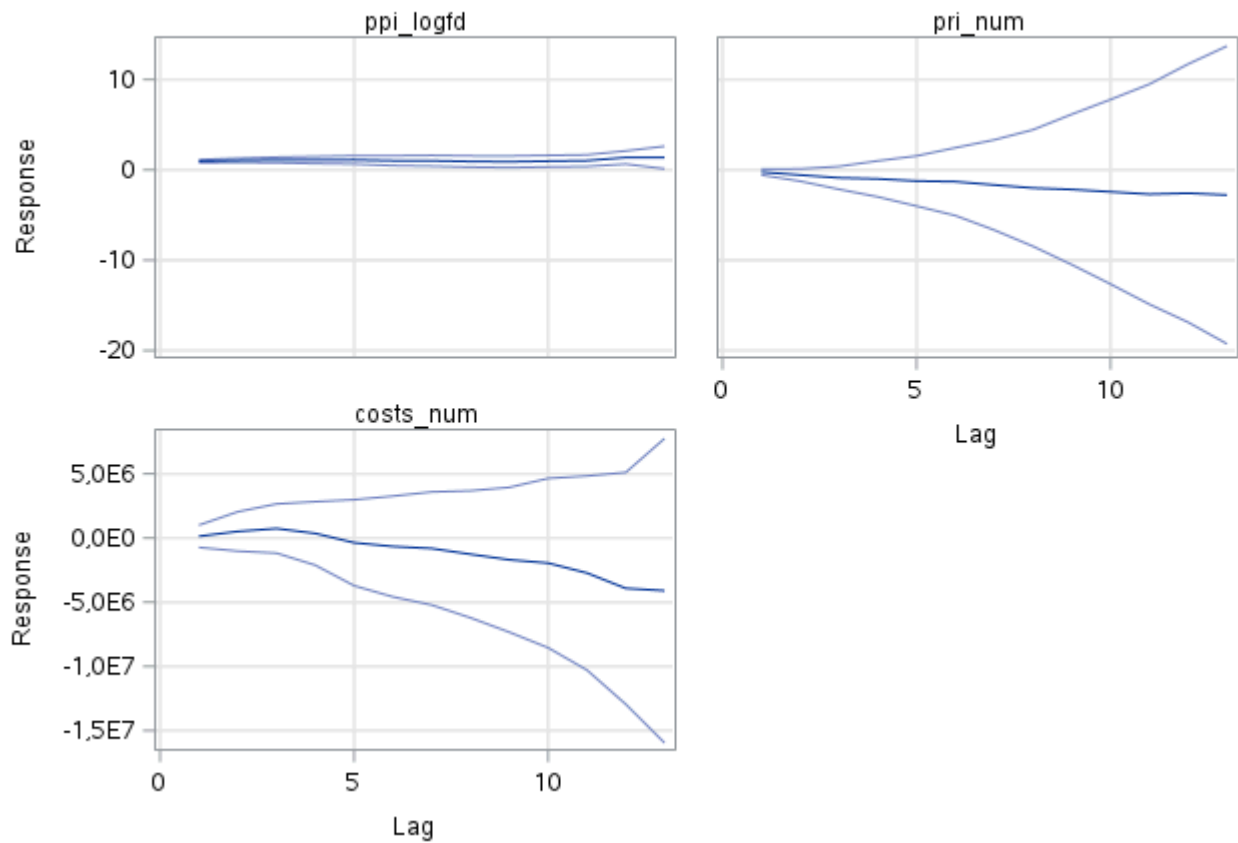
Table title: **Prognosen**

Response - Impulse in ppi_logfd
Mit zwei Standardfehlern

Akkumulierte Response - Impulse in ppi_logfd
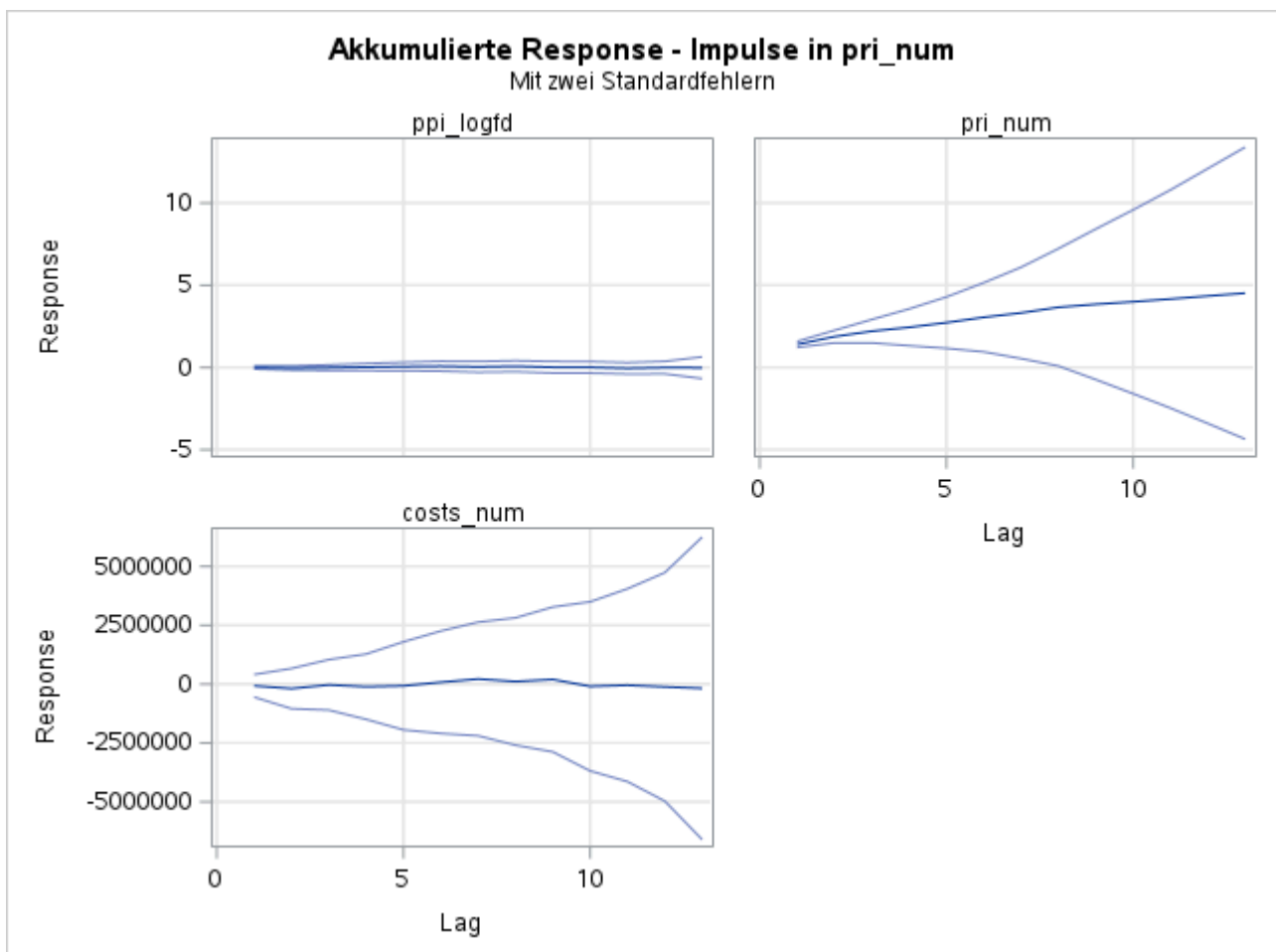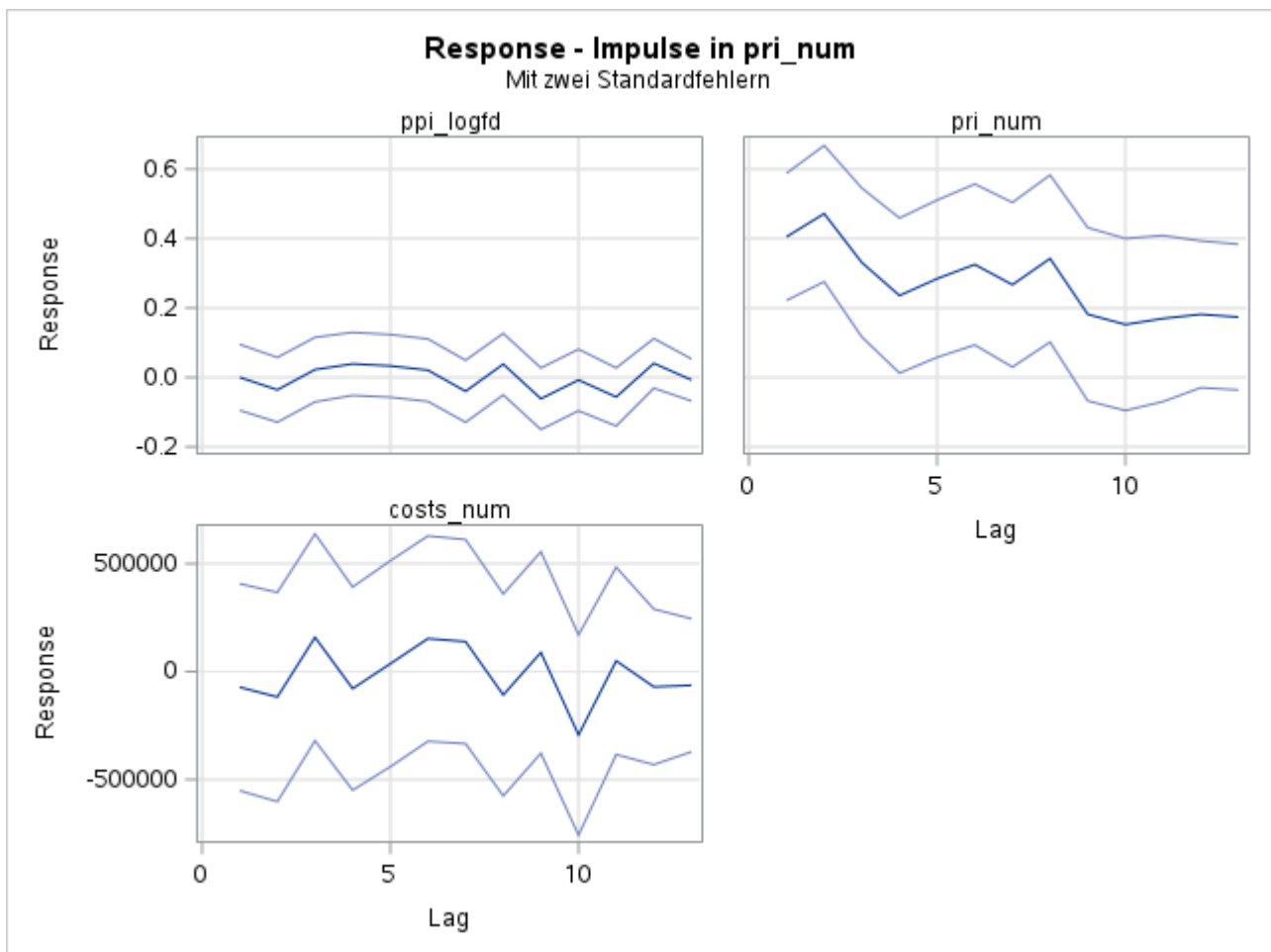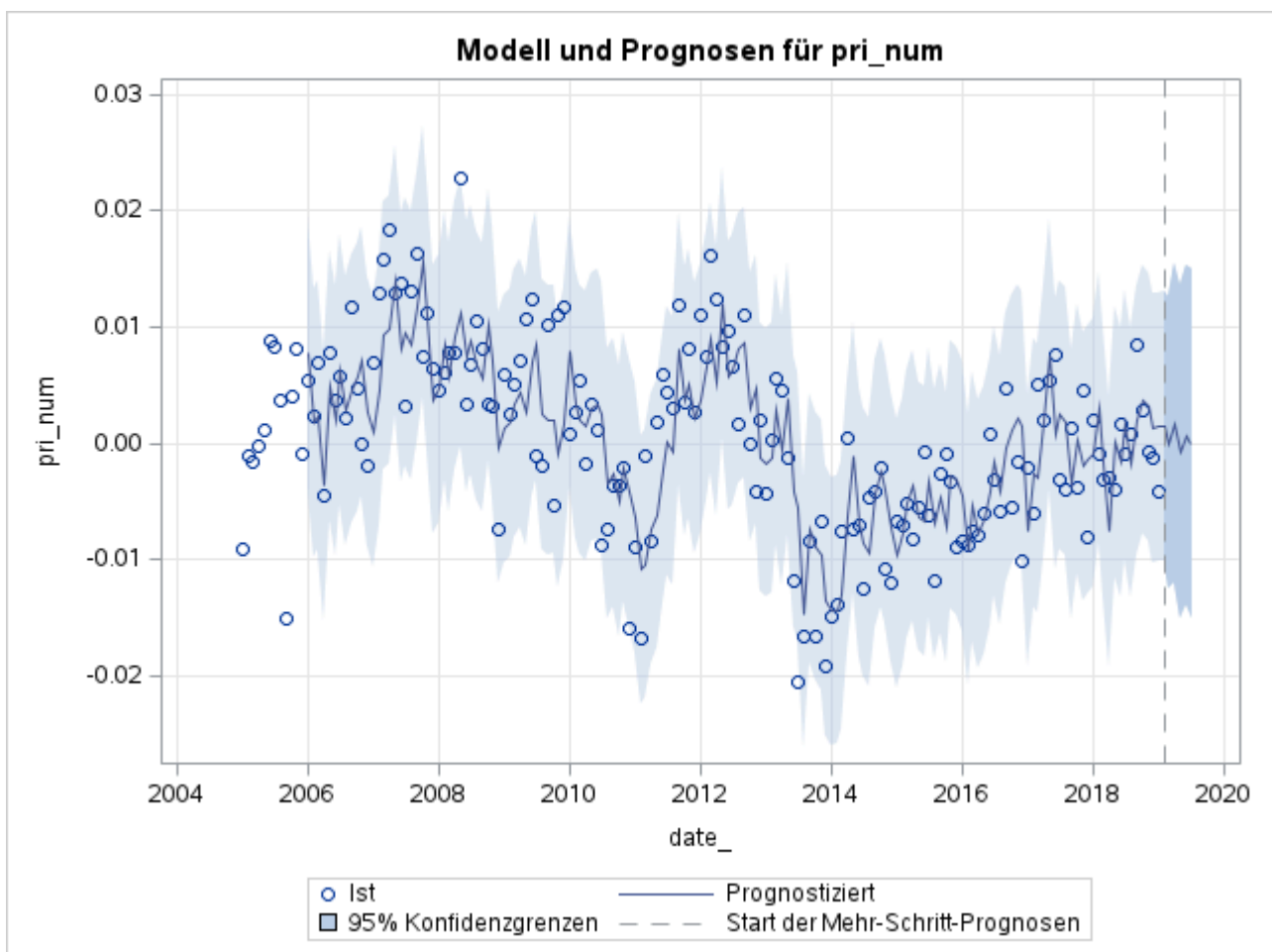Mit zwei Standardfehlern
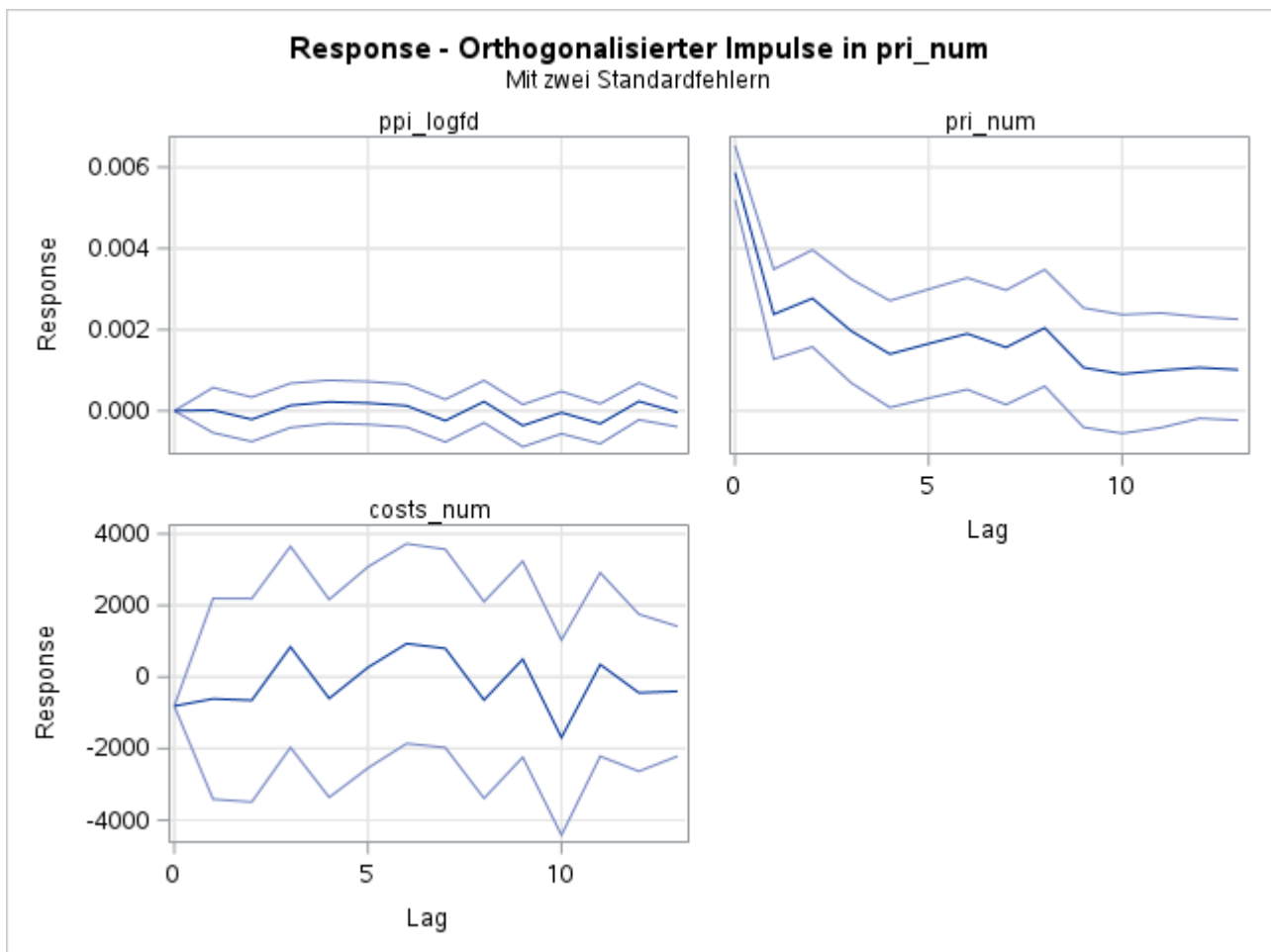
ppi_logfd

pri_num

costs_num

Response - Orthogonalisierter Impulse in ppi_logfd
Mit zwei Standardfehlern

ppi_logfd

pri_num

costs_num

Modell und Prognosen für ppi_logfd

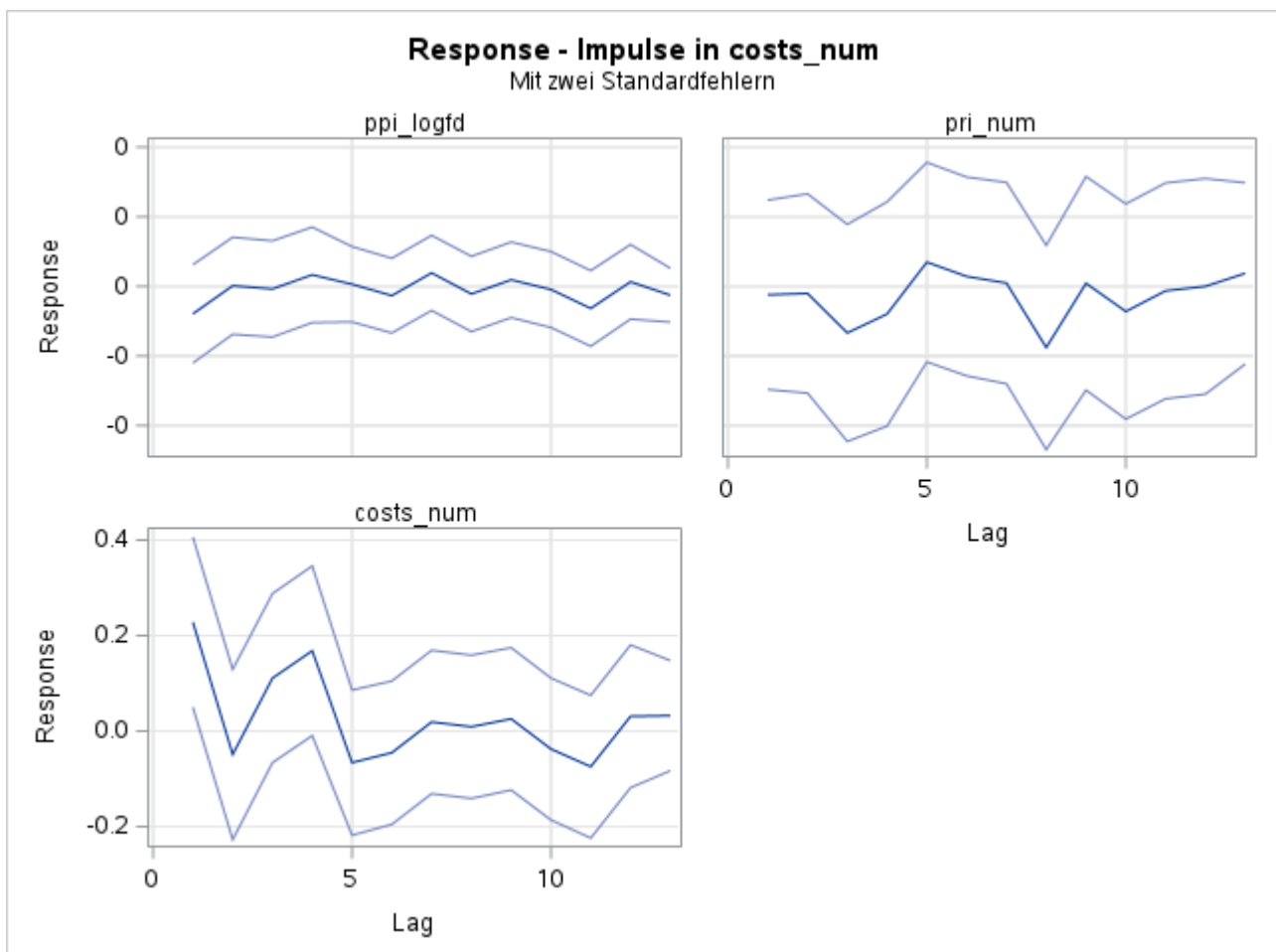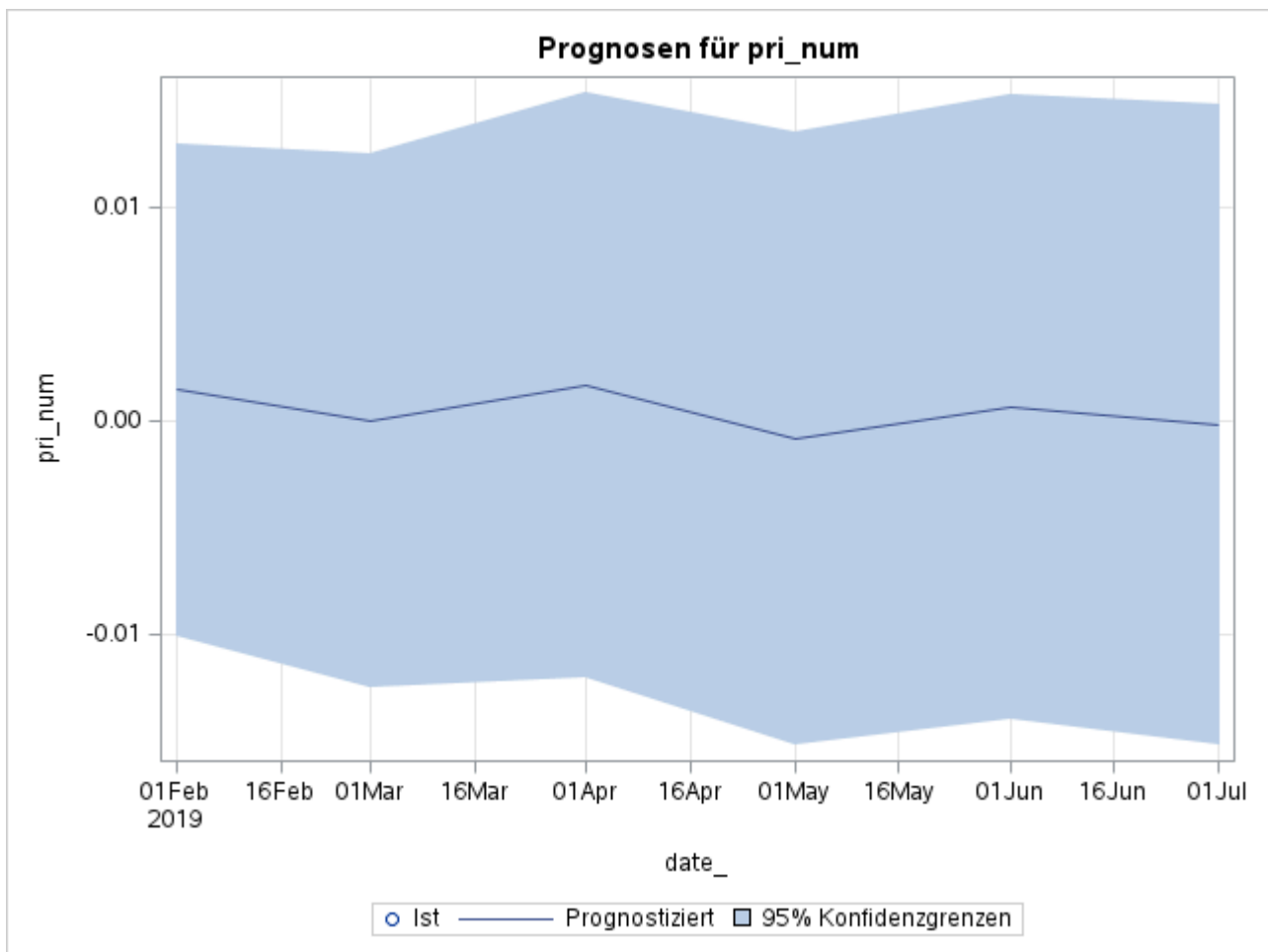Prognosen für ppi_logfd

Response - Impulse in pri_num
Mit zwei Standardfehlern

Akkumulierte Response - Impulse in pri_num
Mit zwei Standardfehlern

Response - Orthogonalisierter Impulse in pri_num
Mit zwei Standardfehlern

Modell und Prognosen für pri_num

Prognosen für pri_num

Response - Impulse in costs_num
Mit zwei Standardfehlern
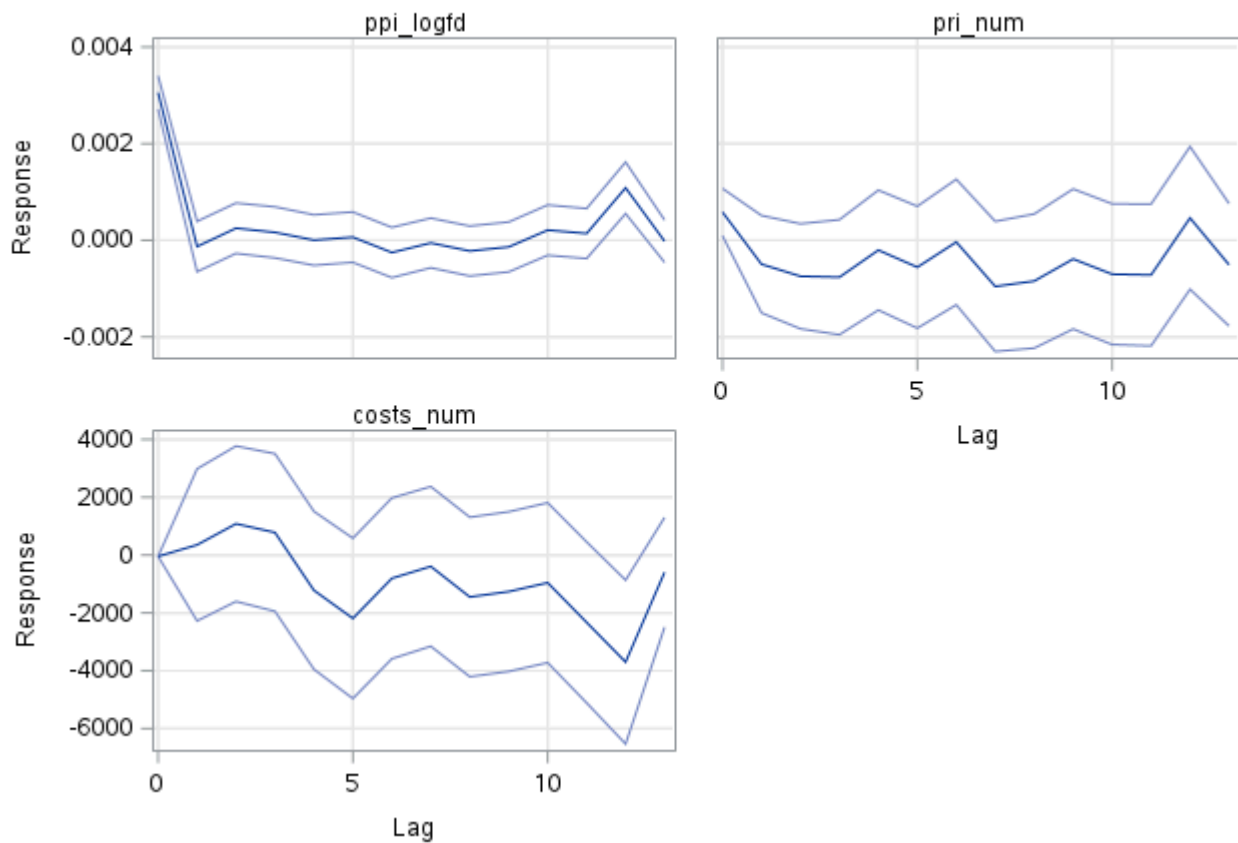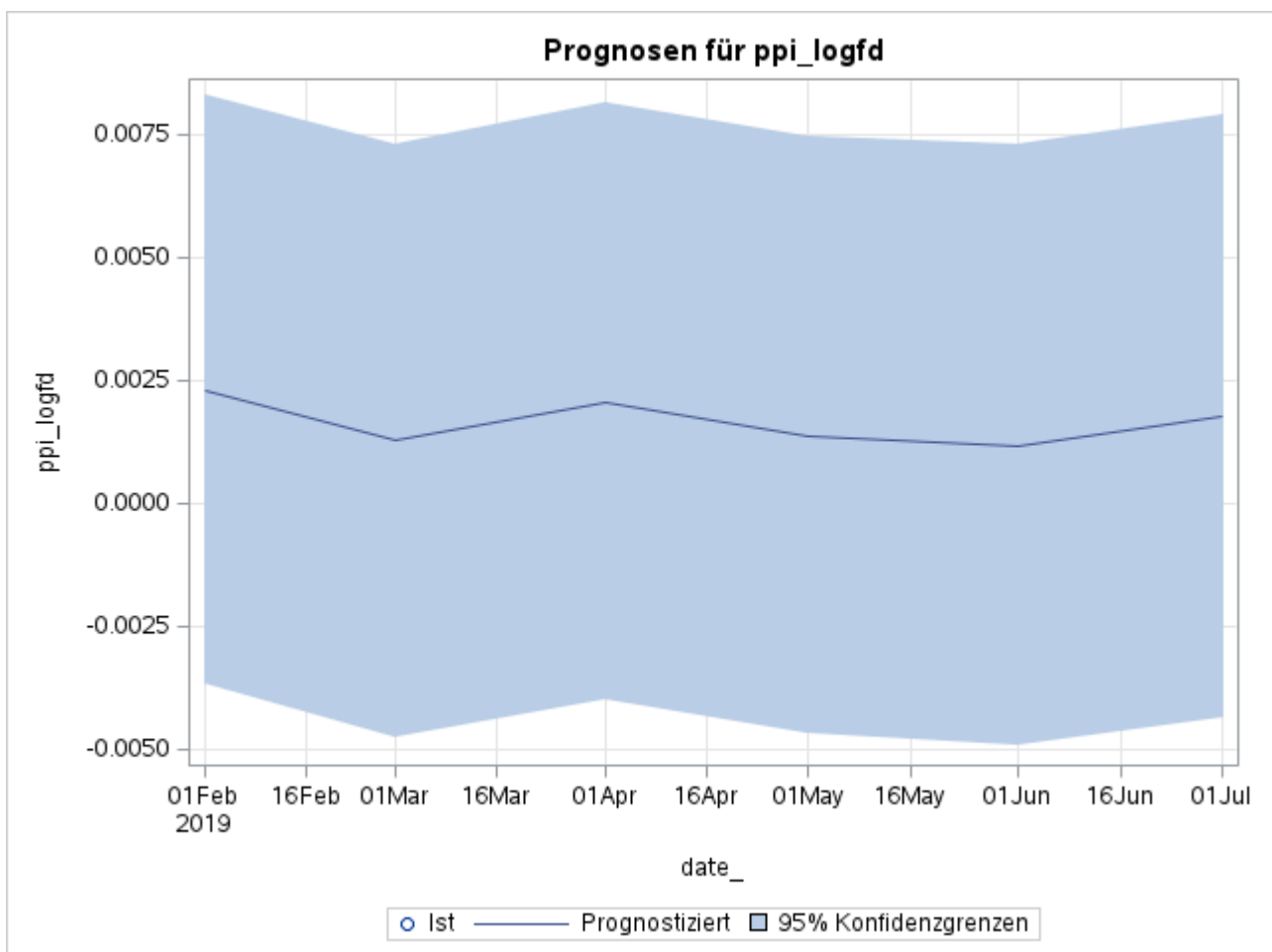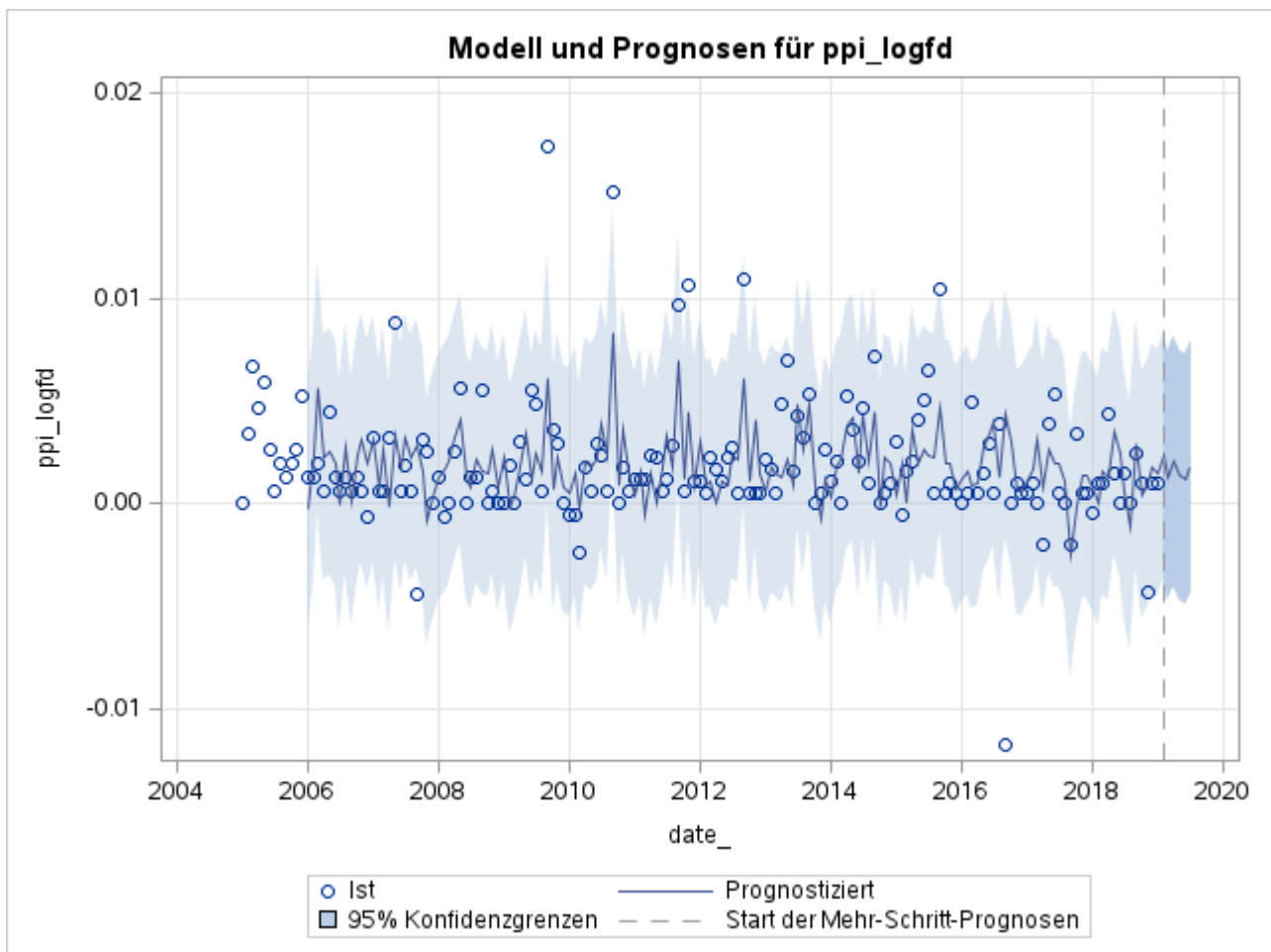
Akkumulierte Response - Impulse in costs_num
Mit zwei Standardfehlern
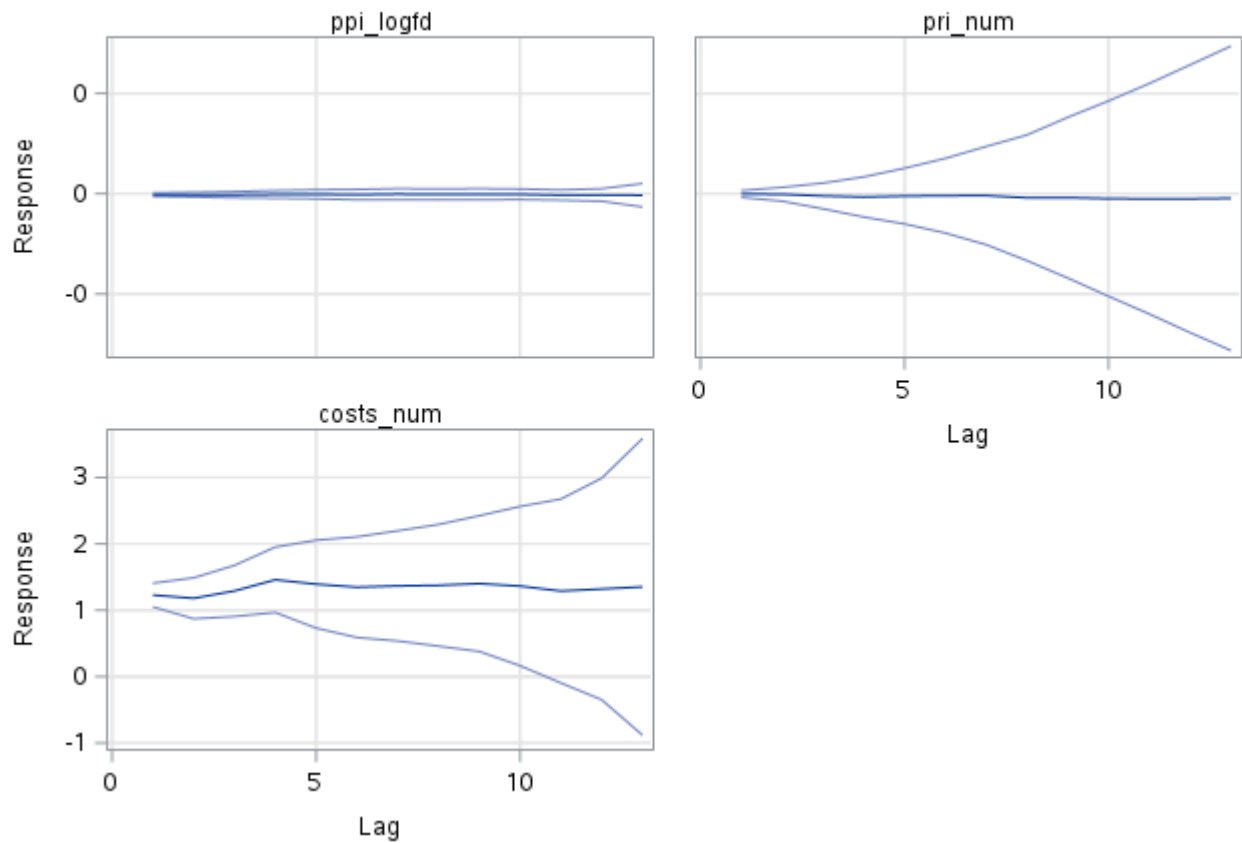
Response - Orthogonalisierter Impulse in costs_num
Mit zwei Standardfehlern

Modell und Prognosen für costs_num

Prognosen für costs_num