

Die Prozedur VARMAX

Anzahl Beobachtungen	169
Anzahl fehlender Paare	0

Einfache beschreibende Statistiken						
Variable	Typ	N	Mittelwert	Standard Abweichung	Min	Max
cpi_logfd	Abhängig	169	0.00146	0.00409	-0.01053	0.01791
pri_num	Abhängig	169	0.00039	0.00803	-0.02062	0.02289
costs_log	Abhängig	169	4.53370	4.24887	0.00000	12.02550

Granger-Kausalität-Wald-Test			
Test	DF	Chi-Quadrat	Pr > ChiSq
1	12	11.34	0.5002
2	12	5.33	0.9462
3	24	22.90	0.5259
4	12	12.85	0.3799
5	12	24.27	0.0187

Test 1: Gruppe 1 Variablen:	cpi_logfd
Gruppe 2 Variablen:	costs_log

Test 2: Gruppe 1 Variablen:	cpi_logfd
Gruppe 2 Variablen:	pri_num

Test 3: Gruppe 1 Variablen:	cpi_logfd pri_num
Gruppe 2 Variablen:	costs_log

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

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

Kleinstes Informationskriterium basierend auf HQC									
Lag	MA0	MA1	MA2	MA3	MA4	MA5	MA6	MA7	MA8
AR 0	-17.71936	-17.66781	-17.64858	-17.56454	-17.43416	-17.33208	-17.27274	-17.20662	-17.23921
AR 1	-18.06146	-18.20615	-18.15374	-18.05183	-17.90945	-17.80102	-17.69726	-17.60731	-17.5787
AR 2	-18.07157	-18.14553	-17.99265	-17.90098	-17.76695	-17.65167	-17.56843	-17.4972	-17.47536
AR 3	-17.90416	-18.02379	-17.86976	-17.80992	-17.67627	-17.58574	-17.47337	-17.38394	-17.33927
AR 4	-17.75233	-17.86855	-17.72599	-17.69191	-17.59833	-17.49781	-17.40124	-17.32301	-17.27808
AR 5	-17.63253	-17.75618	-17.623	-17.62424	-17.52448	-17.47663	-17.3542	-17.24824	-17.18709
AR 6	-17.56905	-17.68265	-17.56372	-17.53452	-17.40625	-17.3335	-17.24901	-17.10696	-17.08182
AR 7	-17.43524	-17.55102	-17.43574	-17.42217	-17.28018	-17.2199	-17.12804	-17.03036	-17.02145
AR 8	-17.40924	-17.64092	-17.49774	-17.37847	-17.2885	-17.18777	-17.13541	-17.03868	-16.94151

Die Prozedur VARMAX

Modelltyp	VAR(12)
Schätzmethode	Kleinste Quadrateschätzer

Konstantenschätzer	
Variable	Konstant
cpi_logfd	0.00127
pri_num	0.00261
costs_log	5.53115

AR-Koeffizientenschätzer				
Lag	Variable	cpi_logfd	pri_num	costs_log
1	cpi_logfd	-0.09653	0.00117	-0.00004
	pri_num	0.01876	0.27115	0.00002
	costs_log	-64.62345	23.55903	0.02616
2	cpi_logfd	0.06368	-0.02285	0.00016
	pri_num	0.10740	0.34915	0.00012
	costs_log	72.97058	23.17990	-0.07266
3	cpi_logfd	0.06891	-0.00202	0.00003
	pri_num	0.14671	0.10945	-0.00009
	costs_log	49.71882	-77.15029	-0.04648
4	cpi_logfd	0.06093	0.03091	-0.00003
	pri_num	0.00261	-0.04031	-0.00001
	costs_log	-36.87800	-84.20262	0.07435
5	cpi_logfd	0.09695	-0.07156	-0.00006
	pri_num	-0.01406	0.03634	-0.00006
	costs_log	36.90709	-10.89158	-0.12993
6	cpi_logfd	-0.16239	0.00153	-0.00006
	pri_num	-0.23889	0.14803	-0.00010
	costs_log	-123.13790	106.15420	0.08831
7	cpi_logfd	0.12193	-0.01237	0.00000
	pri_num	-0.24687	-0.01587	-0.00020
	costs_log	-67.75989	6.18089	-0.02147
8	cpi_logfd	-0.00764	0.05966	0.00012
	pri_num	-0.28399	0.04915	-0.00027
	costs_log	-155.85820	-52.51994	0.03718
9	cpi_logfd	0.00766	-0.01994	-0.00011
	pri_num	0.13689	-0.09389	0.00009
	costs_log	100.24552	75.05747	0.19816
10	cpi_logfd	0.07160	0.06081	0.00005
	pri_num	0.06948	-0.08472	0.00009
	costs_log	-126.95463	16.65571	-0.04937
11	cpi_logfd	0.06260	-0.01007	-0.00005
	pri_num	-0.14909	-0.04040	0.00007
	costs_log	-39.55052	-108.35129	-0.12740
12	cpi_logfd	-0.05923	-0.03773	0.00001
	pri_num	-0.27105	0.08531	0.00004
	costs_log	49.90896	-0.89297	-0.07340

Schematische Darstellung der Parameterschätzer													
Variable/Lag	C	AR1	AR2	AR3	AR4	AR5	AR6	AR7	AR8	AR9	AR10	AR11	AR12
cpi_logfd
pri_num	.	..+	..+	~..	~-	~..
costs_log	++
+ ist > 2*Std.fehler, - ist < -2*Std.fehler, . ist zwischen, * ist N/A													

Modellparameterschätzwerte						
Gleichung	Parameter	Schätzung	Standard Fehler	t-Wert	Pr > t	Variable
cpi_logfd	CONST1	0.00127	0.00165	0.77	0.4413	1
	AR1_1_1	-0.09653	0.09119	-1.06	0.2919	cpi_logfd(t-1)
	AR1_1_2	0.00117	0.06548	0.02	0.9857	pri_num(t-1)
	AR1_1_3	-0.00004	0.00009	-0.49	0.6248	costs_log(t-1)
	AR2_1_1	0.06368	0.09173	0.69	0.4889	cpi_logfd(t-2)
	AR2_1_2	-0.02285	0.06689	-0.34	0.7332	pri_num(t-2)
	AR2_1_3	0.00016	0.00009	1.82	0.0713	costs_log(t-2)
	AR3_1_1	0.06891	0.09062	0.76	0.4485	cpi_logfd(t-3)
	AR3_1_2	-0.00202	0.07022	-0.03	0.9771	pri_num(t-3)
	AR3_1_3	0.00003	0.00009	0.38	0.7074	costs_log(t-3)
	AR4_1_1	0.06093	0.09022	0.68	0.5008	cpi_logfd(t-4)
	AR4_1_2	0.03091	0.06681	0.46	0.6445	pri_num(t-4)
	AR4_1_3	-0.00003	0.00009	-0.33	0.7436	costs_log(t-4)
	AR5_1_1	0.09695	0.08803	1.10	0.2729	cpi_logfd(t-5)
	AR5_1_2	-0.07156	0.06537	-1.09	0.2758	pri_num(t-5)
	AR5_1_3	-0.00006	0.00008	-0.67	0.5024	costs_log(t-5)
	AR6_1_1	-0.16239	0.08830	-1.84	0.0684	cpi_logfd(t-6)
	AR6_1_2	0.00153	0.06407	0.02	0.9810	pri_num(t-6)
	AR6_1_3	-0.00006	0.00009	-0.69	0.4899	costs_log(t-6)
	AR7_1_1	0.12193	0.09044	1.35	0.1802	cpi_logfd(t-7)
	AR7_1_2	-0.01237	0.06445	-0.19	0.8481	pri_num(t-7)
	AR7_1_3	0.00000	0.00009	0.04	0.9666	costs_log(t-7)
	AR8_1_1	-0.00764	0.09189	-0.08	0.9339	cpi_logfd(t-8)
	AR8_1_2	0.05966	0.06316	0.94	0.3468	pri_num(t-8)
	AR8_1_3	0.00012	0.00009	1.35	0.1783	costs_log(t-8)
	AR9_1_1	0.00766	0.09485	0.08	0.9358	cpi_logfd(t-9)
	AR9_1_2	-0.01994	0.06361	-0.31	0.7545	pri_num(t-9)
	AR9_1_3	-0.00011	0.00009	-1.31	0.1914	costs_log(t-9)
	AR10_1_1	0.07160	0.09414	0.76	0.4484	cpi_logfd(t-10)
	AR10_1_2	0.06081	0.06409	0.95	0.3446	pri_num(t-10)
	AR10_1_3	0.00005	0.00009	0.60	0.5523	costs_log(t-10)
	AR11_1_1	0.06260	0.09356	0.67	0.5047	cpi_logfd(t-11)
	AR11_1_2	-0.01007	0.06218	-0.16	0.8716	pri_num(t-11)
	AR11_1_3	-0.00005	0.00009	-0.62	0.5351	costs_log(t-11)
	AR12_1_1	-0.05923	0.09279	-0.64	0.5245	cpi_logfd(t-12)
	AR12_1_2	-0.03773	0.05858	-0.64	0.5207	pri_num(t-12)
	AR12_1_3	0.00001	0.00009	0.12	0.9016	costs_log(t-12)
pri_num	CONST2	0.00261	0.00223	1.17	0.2452	1
	AR1_2_1	0.01876	0.12355	0.15	0.8795	cpi_logfd(t-1)
	AR1_2_2	0.27115	0.08872	3.06	0.0028	pri_num(t-1)
	AR1_2_3	0.00002	0.00012	0.19	0.8494	costs_log(t-1)
	AR2_2_1	0.10740	0.12429	0.86	0.3892	cpi_logfd(t-2)
	AR2_2_2	0.34915	0.09063	3.85	0.0002	pri_num(t-2)
	AR2_2_3	0.00012	0.00012	0.99	0.3241	costs_log(t-2)
	AR3_2_1	0.14671	0.12277	1.19	0.2344	cpi_logfd(t-3)
	AR3_2_2	0.10945	0.09515	1.15	0.2523	pri_num(t-3)
	AR3_2_3	-0.00009	0.00012	-0.71	0.4780	costs_log(t-3)
	AR4_2_1	0.00261	0.12223	0.02	0.9830	cpi_logfd(t-4)
	AR4_2_2	-0.04031	0.09052	-0.45	0.6569	pri_num(t-4)
	AR4_2_3	-0.00001	0.00012	-0.11	0.9164	costs_log(t-4)
	AR5_2_1	-0.01406	0.11927	-0.12	0.9064	cpi_logfd(t-5)

Modellparameterschätzwerte						
Gleichung	Parameter	Schätzung	Standard Fehler	t-Wert	Pr > t	Variable
	AR5_2_2	0.03634	0.08857	0.41	0.6823	pri_num(t-5)
	AR5_2_3	-0.00006	0.00011	-0.51	0.6090	costs_log(t-5)
	AR6_2_1	-0.23889	0.11963	-2.00	0.0481	cpi_logfd(t-6)
	AR6_2_2	0.14803	0.08681	1.71	0.0907	pri_num(t-6)
	AR6_2_3	-0.00010	0.00012	-0.83	0.4079	costs_log(t-6)
	AR7_2_1	-0.24687	0.12254	-2.01	0.0462	cpi_logfd(t-7)
	AR7_2_2	-0.01587	0.08732	-0.18	0.8561	pri_num(t-7)
	AR7_2_3	-0.00020	0.00012	-1.73	0.0858	costs_log(t-7)
	AR8_2_1	-0.28399	0.12450	-2.28	0.0243	cpi_logfd(t-8)
	AR8_2_2	0.04915	0.08557	0.57	0.5668	pri_num(t-8)
	AR8_2_3	-0.00027	0.00012	-2.32	0.0218	costs_log(t-8)
	AR9_2_1	0.13689	0.12851	1.07	0.2889	cpi_logfd(t-9)
	AR9_2_2	-0.09389	0.08619	-1.09	0.2782	pri_num(t-9)
	AR9_2_3	0.00009	0.00012	0.75	0.4519	costs_log(t-9)
	AR10_2_1	0.06948	0.12755	0.54	0.5870	cpi_logfd(t-10)
	AR10_2_2	-0.08472	0.08683	-0.98	0.3312	pri_num(t-10)
	AR10_2_3	0.00009	0.00012	0.71	0.4821	costs_log(t-10)
	AR11_2_1	-0.14909	0.12676	-1.18	0.2419	cpi_logfd(t-11)
	AR11_2_2	-0.04040	0.08424	-0.48	0.6324	pri_num(t-11)
	AR11_2_3	0.00007	0.00012	0.57	0.5718	costs_log(t-11)
	AR12_2_1	-0.27105	0.12572	-2.16	0.0331	cpi_logfd(t-12)
	AR12_2_2	0.08531	0.07937	1.07	0.2846	pri_num(t-12)
	AR12_2_3	0.00004	0.00012	0.36	0.7158	costs_log(t-12)
costs_log	CONST3	5.53115	1.68083	3.29	0.0013	1
	AR1_3_1	-64.62345	93.09266	-0.69	0.4889	cpi_logfd(t-1)
	AR1_3_2	23.55903	66.85363	0.35	0.7252	pri_num(t-1)
	AR1_3_3	0.02616	0.09022	0.29	0.7724	costs_log(t-1)
	AR2_3_1	72.97058	93.64868	0.78	0.4374	cpi_logfd(t-2)
	AR2_3_2	23.17990	68.29208	0.34	0.7349	pri_num(t-2)
	AR2_3_3	-0.07266	0.08899	-0.82	0.4159	costs_log(t-2)
	AR3_3_1	49.71882	92.50933	0.54	0.5920	cpi_logfd(t-3)
	AR3_3_2	-77.15029	71.69255	-1.08	0.2840	pri_num(t-3)
	AR3_3_3	-0.04648	0.09022	-0.52	0.6074	costs_log(t-3)
	AR4_3_1	-36.87800	92.10163	-0.40	0.6896	cpi_logfd(t-4)
	AR4_3_2	-84.20262	68.20780	-1.23	0.2194	pri_num(t-4)
	AR4_3_3	0.07435	0.08976	0.83	0.4091	costs_log(t-4)
	AR5_3_1	36.90709	89.86785	0.41	0.6820	cpi_logfd(t-5)
	AR5_3_2	-10.89158	66.73968	-0.16	0.8706	pri_num(t-5)
	AR5_3_3	-0.12993	0.08631	-1.51	0.1349	costs_log(t-5)
	AR6_3_1	-123.13790	90.14449	-1.37	0.1745	cpi_logfd(t-6)
	AR6_3_2	106.15420	65.40985	1.62	0.1072	pri_num(t-6)
	AR6_3_3	0.08831	0.08713	1.01	0.3129	costs_log(t-6)
	AR7_3_1	-67.75989	92.33490	-0.73	0.4645	cpi_logfd(t-7)
	AR7_3_2	6.18089	65.79853	0.09	0.9253	pri_num(t-7)
	AR7_3_3	-0.02147	0.08769	-0.24	0.8070	costs_log(t-7)
	AR8_3_1	-155.85820	93.80966	-1.66	0.0992	cpi_logfd(t-8)
	AR8_3_2	-52.51994	64.47776	-0.81	0.4169	pri_num(t-8)
	AR8_3_3	0.03718	0.08780	0.42	0.6727	costs_log(t-8)
	AR9_3_1	100.24552	96.83397	1.04	0.3026	cpi_logfd(t-9)
	AR9_3_2	75.05747	64.94267	1.16	0.2501	pri_num(t-9)
	AR9_3_3	0.19816	0.08893	2.23	0.0277	costs_log(t-9)

Modellparameterschätzwerte						
Gleichung	Parameter	Schätzung	Standard Fehler	t-Wert	Pr > t	Variable
	AR10_3_1	-126.95463	96.11068	-1.32	0.1890	cpi_logfd(t-10)
	AR10_3_2	16.65571	65.42897	0.25	0.7995	pri_num(t-10)
	AR10_3_3	-0.04937	0.09090	-0.54	0.5881	costs_log(t-10)
	AR11_3_1	-39.55052	95.51569	-0.41	0.6796	cpi_logfd(t-11)
	AR11_3_2	-108.35129	63.47610	-1.71	0.0904	pri_num(t-11)
	AR11_3_3	-0.12740	0.08961	-1.42	0.1577	costs_log(t-11)
	AR12_3_1	49.90896	94.73289	0.53	0.5993	cpi_logfd(t-12)
	AR12_3_2	-0.89297	59.80243	-0.01	0.9881	pri_num(t-12)
	AR12_3_3	-0.07340	0.08888	-0.83	0.4105	costs_log(t-12)

Kovarianzen der Innovationen			
Variable	cpi_logfd	pri_num	costs_log
cpi_logfd	0.00002	-0.00000	0.00031
pri_num	-0.00000	0.00003	-0.00142
costs_log	0.00031	-0.00142	17.47227

Log-Likelihood	1282.825
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Informationskriterien	
AICC	-1623.65
HQC	-2186.42
AIC	-2331.65
SBC	-1974.07
FPEC	1.682E-8

Kreuzkovarianzen der Residuen				
Lag	Variable	cpi_logfd	pri_num	costs_log
0	cpi_logfd	0.00001	-0.00000	0.00023
	pri_num	-0.00000	0.00002	-0.00109
	costs_log	0.00023	-0.00109	13.35460
1	cpi_logfd	-0.00000	-0.00000	0.00020
	pri_num	-0.00000	-0.00000	-0.00001
	costs_log	-0.00008	0.00012	-0.33323
2	cpi_logfd	0.00000	0.00000	-0.00000
	pri_num	0.00000	0.00000	-0.00014
	costs_log	0.00005	-0.00085	0.09484
3	cpi_logfd	-0.00000	0.00000	-0.00055
	pri_num	0.00000	0.00000	0.00093
	costs_log	-0.00031	-0.00077	0.97025
4	cpi_logfd	0.00000	0.00000	-0.00085
	pri_num	-0.00000	-0.00000	-0.00043
	costs_log	0.00040	-0.00016	0.12223
5	cpi_logfd	-0.00000	0.00000	-0.00028
	pri_num	-0.00000	-0.00000	-0.00093
	costs_log	0.00016	0.00085	0.23364
6	cpi_logfd	0.00000	0.00000	0.00034
	pri_num	0.00000	-0.00000	0.00109
	costs_log	0.00012	-0.00070	-0.07068
7	cpi_logfd	-0.00000	-0.00000	-0.00042
	pri_num	0.00000	-0.00000	0.00126

Kreuzkovarianzen der Residuen				
Lag	Variable	cpi_logfd	pri_num	costs_log
	costs_log	0.00042	-0.00006	-0.56606
8	cpi_logfd	0.00000	-0.00000	-0.00057
	pri_num	0.00000	0.00000	0.00023
	costs_log	0.00069	0.00129	-0.91221
9	cpi_logfd	-0.00000	0.00000	-0.00020
	pri_num	-0.00000	0.00000	0.00033
	costs_log	0.00019	-0.00186	0.15122
10	cpi_logfd	-0.00000	-0.00000	-0.00047
	pri_num	0.00000	0.00000	0.00035
	costs_log	0.00031	0.00025	1.14597
11	cpi_logfd	-0.00000	-0.00000	-0.00012
	pri_num	0.00000	0.00000	0.00025
	costs_log	0.00073	0.00019	-0.43598
12	cpi_logfd	-0.00000	-0.00000	0.00038
	pri_num	-0.00000	0.00000	-0.00107
	costs_log	-0.00048	-0.00141	-0.37459
13	cpi_logfd	-0.00000	-0.00000	-0.00016
	pri_num	-0.00000	-0.00000	0.00314
	costs_log	-0.00063	0.00051	0.37715

Kreuzkorrelationen der Residuen				
Lag	Variable	cpi_logfd	pri_num	costs_log
0	cpi_logfd	1.00000	-0.08365	0.01783
	pri_num	-0.08365	1.00000	-0.06140
	costs_log	0.01783	-0.06140	1.00000
1	cpi_logfd	-0.00155	-0.01796	0.01542
	pri_num	-0.03010	-0.01839	-0.00036
	costs_log	-0.00579	0.00658	-0.02495
2	cpi_logfd	0.01102	0.00228	-0.00035
	pri_num	0.03810	0.00810	-0.00776
	costs_log	0.00394	-0.04811	0.00710
3	cpi_logfd	-0.00804	0.00384	-0.04201
	pri_num	0.02362	0.03755	0.05257
	costs_log	-0.02390	-0.04356	0.07265
4	cpi_logfd	0.00060	0.02249	-0.06520
	pri_num	-0.01223	-0.06468	-0.02444
	costs_log	0.03080	-0.00901	0.00915
5	cpi_logfd	-0.00842	0.00380	-0.02119
	pri_num	-0.02124	-0.03758	-0.05230
	costs_log	0.01205	0.04784	0.01750
6	cpi_logfd	0.02730	0.03681	0.02563
	pri_num	0.02444	-0.05441	0.06167
	costs_log	0.00939	-0.03939	-0.00529
7	cpi_logfd	-0.05749	-0.02280	-0.03246
	pri_num	0.01109	-0.05835	0.07097
	costs_log	0.03241	-0.00328	-0.04239
8	cpi_logfd	0.01901	-0.03980	-0.04330
	pri_num	0.02363	0.00763	0.01309
	costs_log	0.05237	0.07291	-0.06831
9	cpi_logfd	-0.03835	0.05075	-0.01556
	pri_num	-0.05047	0.01020	0.01834
	costs_log	0.01418	-0.10518	0.01132

Kreuzkorrelationen der Residuen				
Lag	Variable	cpi_logfd	pri_num	costs_log
10	cpi_logfd	-0.01620	-0.05017	-0.03611
	pri_num	0.03227	0.01781	0.01983
	costs_log	0.02360	0.01421	0.08581
11	cpi_logfd	-0.03218	-0.00431	-0.00926
	pri_num	0.05662	0.01593	0.01388
	costs_log	0.05611	0.01091	-0.03265
12	cpi_logfd	-0.01093	-0.00866	0.02877
	pri_num	-0.08461	0.13765	-0.06032
	costs_log	-0.03654	-0.07981	-0.02805
13	cpi_logfd	-0.01748	-0.17375	-0.01244
	pri_num	-0.01533	-0.05232	0.17699
	costs_log	-0.04795	0.02877	0.02824

Schematische Darstellung der Kreuzkorrelationen der Residuen														
Variable/Lag	0	1	2	3	4	5	6	7	8	9	10	11	12	13
cpi_logfd	+. - .
pri_num	. + +
costs_log	. . +
+ 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	39.60	<.0001

Univariates Modell ANOVA-Diagnose				
Variable	R-Quadrat	Standard Abweichung	F-Wert	Pr > F
cpi_logfd	0.1928	0.00409	0.80	0.7820
pri_num	0.6408	0.00555	5.95	<.0001
costs_log	0.2379	4.17998	1.04	0.4221

Univariates Modell Weißes-Rauschen-Diagnose					
Variable	Durbin Watson	Normalität		ARCH	
		Chi-Quadrat	Pr > ChiSq	F-Wert	Pr > F
cpi_logfd	2.00111	68.70	<.0001	0.31	0.5815
pri_num	2.03651	1.35	0.5097	0.03	0.8730
costs_log	2.03043	6.62	0.0365	0.03	0.8731

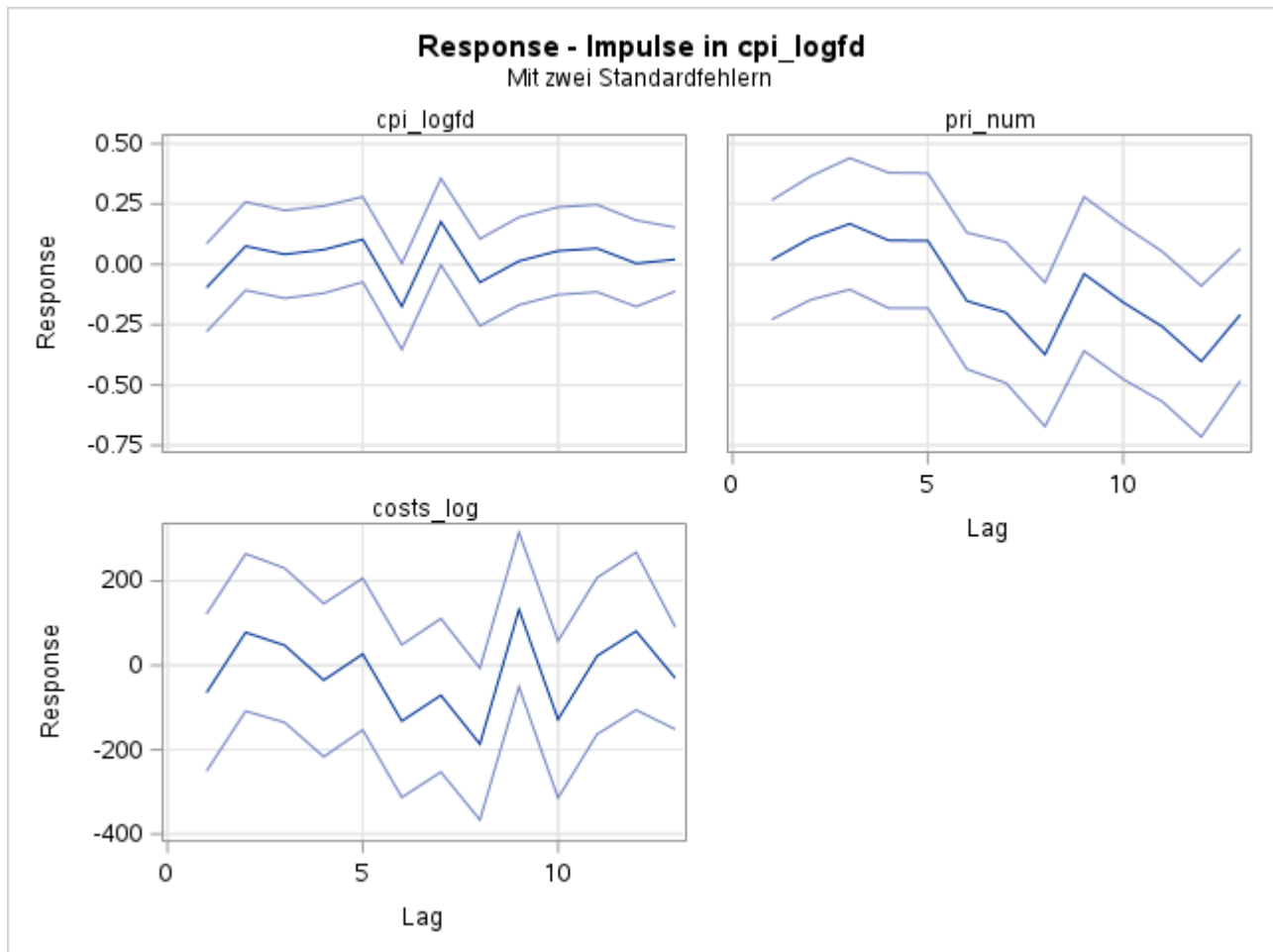
Univariates Modell AR-Diagnosen								
Variable	AR1		AR2		AR3		AR4	
	F-Wert	Pr > F	F-Wert	Pr > F	F-Wert	Pr > F	F-Wert	Pr > F
cpi_logfd	0.00	0.9846	0.01	0.9906	0.01	0.9987	0.01	0.9998
pri_num	0.05	0.8197	0.03	0.9701	0.09	0.9632	0.22	0.9265
costs_log	0.10	0.7543	0.11	0.8983	0.33	0.8007	0.26	0.9057

Orthogonalisierte Impuls-Response				
Lag	Variable Response\Impuls	cpi_logfd	pri_num	costs_log
0	cpi_logfd	0.00409	0.00000	0.00000
	pri_num	-0.00046	0.00553	0.00000
	costs_log	0.07452	-0.25130	4.17176

Orthogonalisierte Impuls-Response				
Lag	Variable Response\Impuls	cpi_logfd	pri_num	costs_log
1	cpi_logfd	-0.00040	0.00002	-0.00018
	pri_num	-0.00005	0.00149	0.00010
	costs_log	-0.27358	0.12366	0.10913
2	cpi_logfd	0.00033	-0.00017	0.00067
	pri_num	0.00026	0.00231	0.00051
	costs_log	0.30011	0.18369	-0.28634
3	cpi_logfd	0.00017	-0.00002	0.00009
	pri_num	0.00054	0.00179	-0.00018
	costs_log	0.21800	-0.31763	-0.25184
4	cpi_logfd	0.00023	0.00016	-0.00014
	pri_num	0.00030	0.00122	0.00009
	costs_log	-0.09415	-0.54130	0.35395
5	cpi_logfd	0.00046	-0.00043	-0.00024
	pri_num	0.00029	0.00127	-0.00013
	costs_log	0.12619	-0.27284	-0.48689
6	cpi_logfd	-0.00071	-0.00010	-0.00012
	pri_num	-0.00077	0.00173	-0.00040
	costs_log	-0.56857	0.36442	0.25359
7	cpi_logfd	0.00075	-0.00032	0.00000
	pri_num	-0.00093	0.00122	-0.00103
	costs_log	-0.29055	-0.00883	-0.00781
8	cpi_logfd	-0.00032	0.00026	0.00040
	pri_num	-0.00170	0.00175	-0.00158
	costs_log	-0.74644	-0.19164	0.13294
9	cpi_logfd	0.00006	-0.00008	-0.00045
	pri_num	-0.00024	0.00080	-0.00061
	costs_log	0.52399	0.29686	0.62593
10	cpi_logfd	0.00021	0.00026	0.00030
	pri_num	-0.00070	0.00065	-0.00044
	costs_log	-0.53665	0.12321	-0.07573
11	cpi_logfd	0.00027	0.00002	-0.00013
	pri_num	-0.00111	0.00070	-0.00004
	costs_log	0.13336	-0.57006	-0.43644
12	cpi_logfd	0.00003	-0.00015	0.00023
	pri_num	-0.00174	0.00104	-0.00006
	costs_log	0.33992	-0.13329	-0.23958
13	cpi_logfd	0.00009	-0.00004	-0.00006
	pri_num	-0.00092	0.00078	-0.00020
	costs_log	-0.11910	-0.03957	0.09415

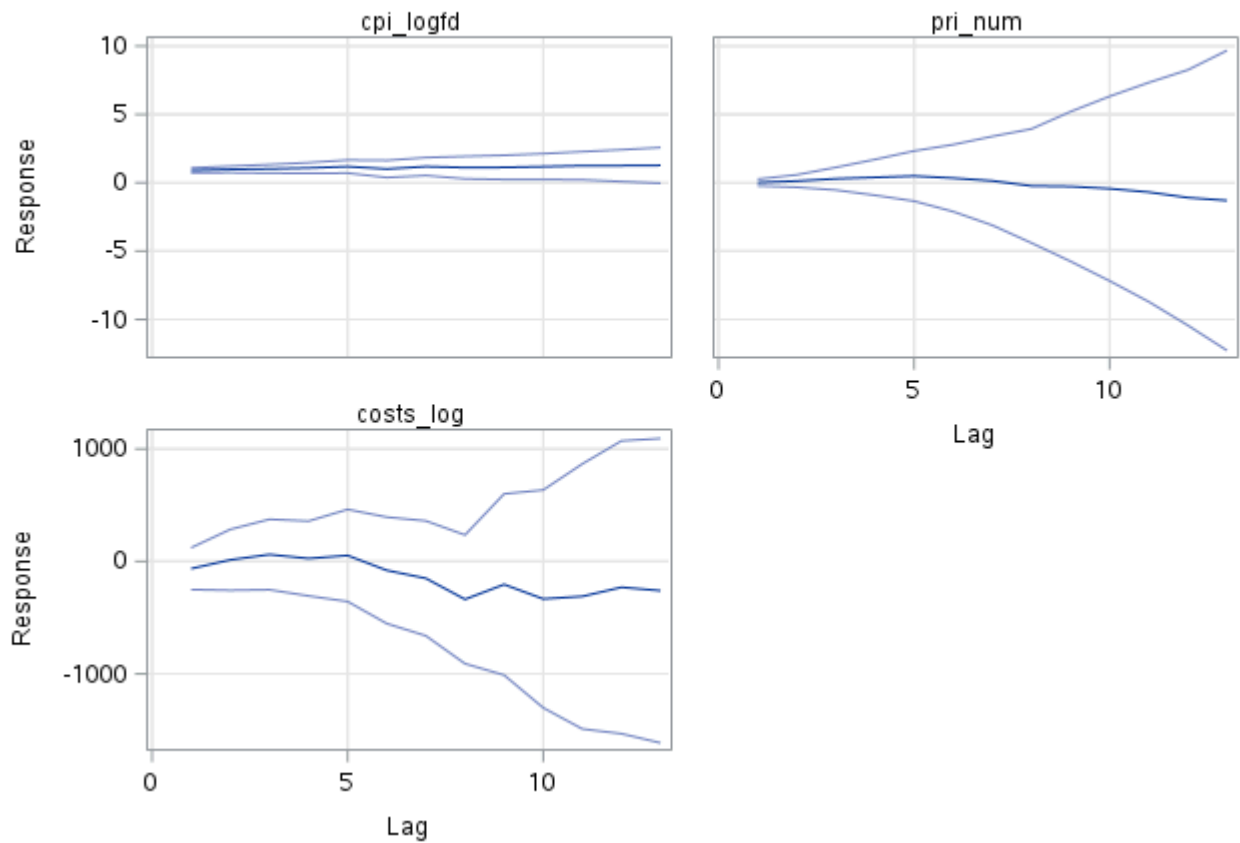
Prognosen						
Variable	Beob	Zeit	Prognose	Standard Fehler	95% Konfidenzgrenzen	
cpi_logfd	170	FEB2019	0.00051	0.00409	-0.00751	0.00853
	171	MAR2019	0.00003	0.00412	-0.00804	0.00810
	172	APR2019	0.00304	0.00419	-0.00517	0.01125
	173	MAY2019	0.00266	0.00419	-0.00556	0.01088
	174	JUN2019	0.00185	0.00421	-0.00640	0.01009
pri_num	175	JUL2019	0.00191	0.00426	-0.00644	0.01025
	170	FEB2019	-0.00029	0.00555	-0.01116	0.01059
	171	MAR2019	0.00253	0.00575	-0.00873	0.01380

Prognosen						
Variable	Beob	Zeit	Prognose	Standard Fehler	95% Konfidenzgrenzen	
	172	APR2019	0.00307	0.00622	-0.00912	0.01526
	173	MAY2019	0.00155	0.00650	-0.01119	0.01428
	174	JUN2019	0.00440	0.00662	-0.00857	0.01737
	175	JUL2019	0.00193	0.00675	-0.01129	0.01515
costs_log	170	FEB2019	4.06016	4.17998	-4.13246	12.25278
	171	MAR2019	5.65081	4.19217	-2.56570	13.86732
	172	APR2019	4.72937	4.21665	-3.53511	12.99385
	173	MAY2019	3.33620	4.24169	-4.97736	11.64977
	174	JUN2019	7.26311	4.29175	-1.14857	15.67478
	175	JUL2019	4.36856	4.32973	-4.11754	12.85467



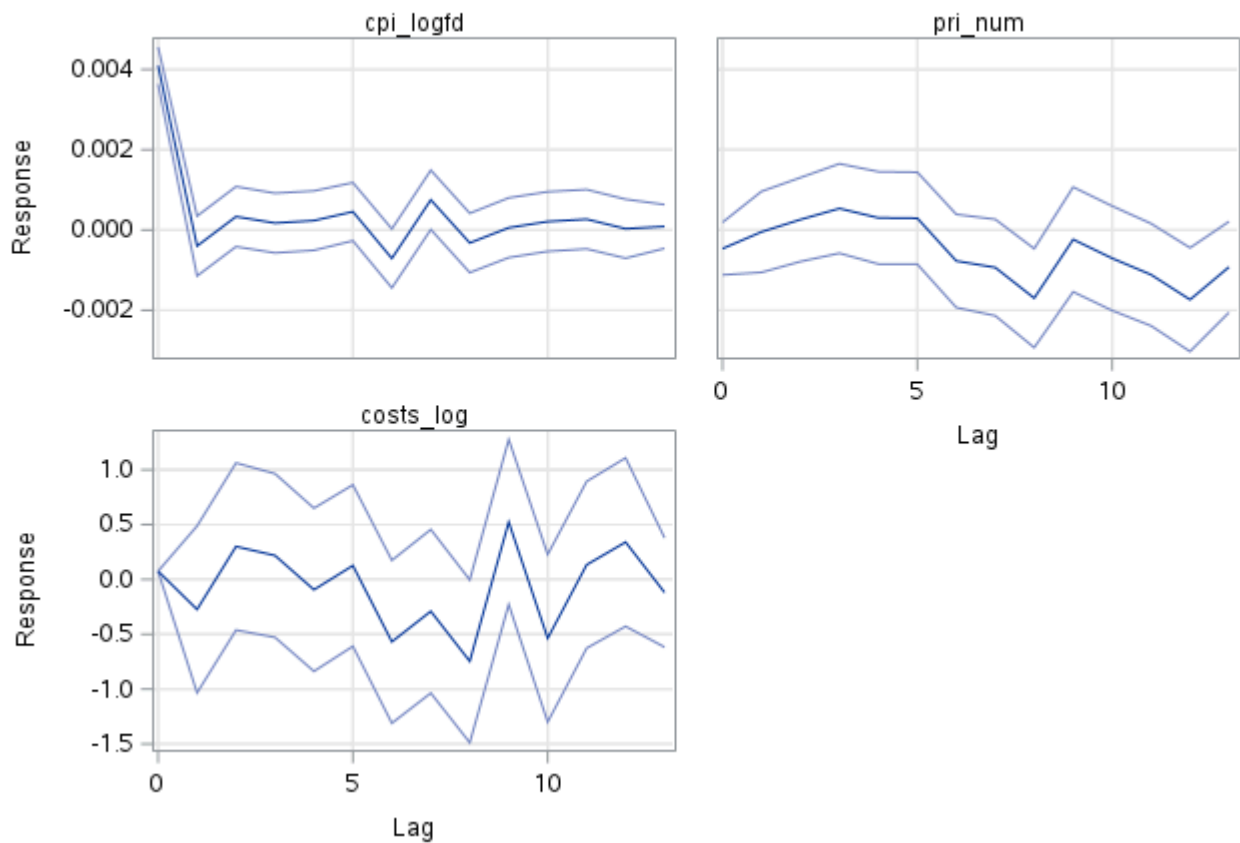
Akkumulierte Response - Impulse in cpi_logfd

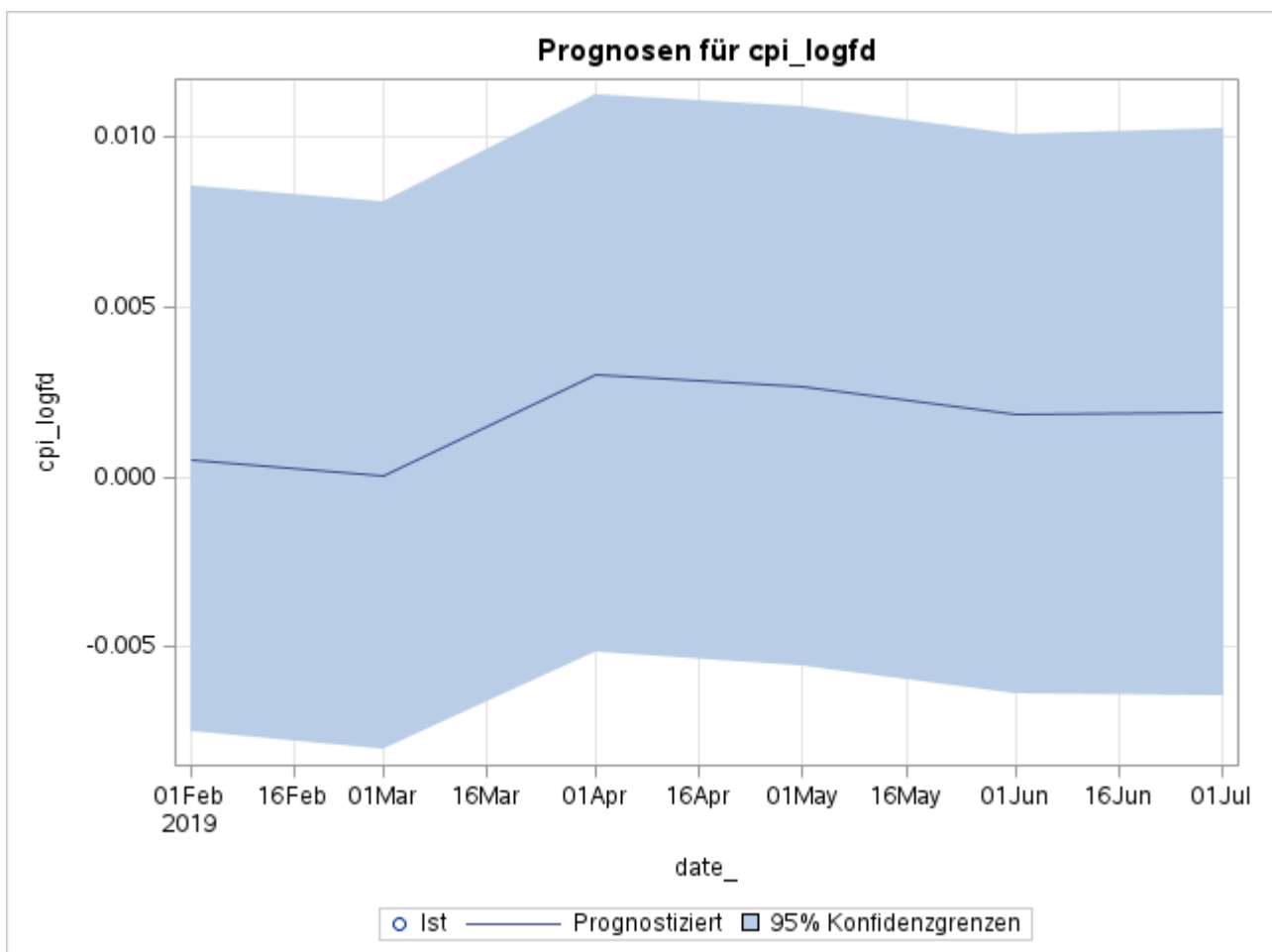
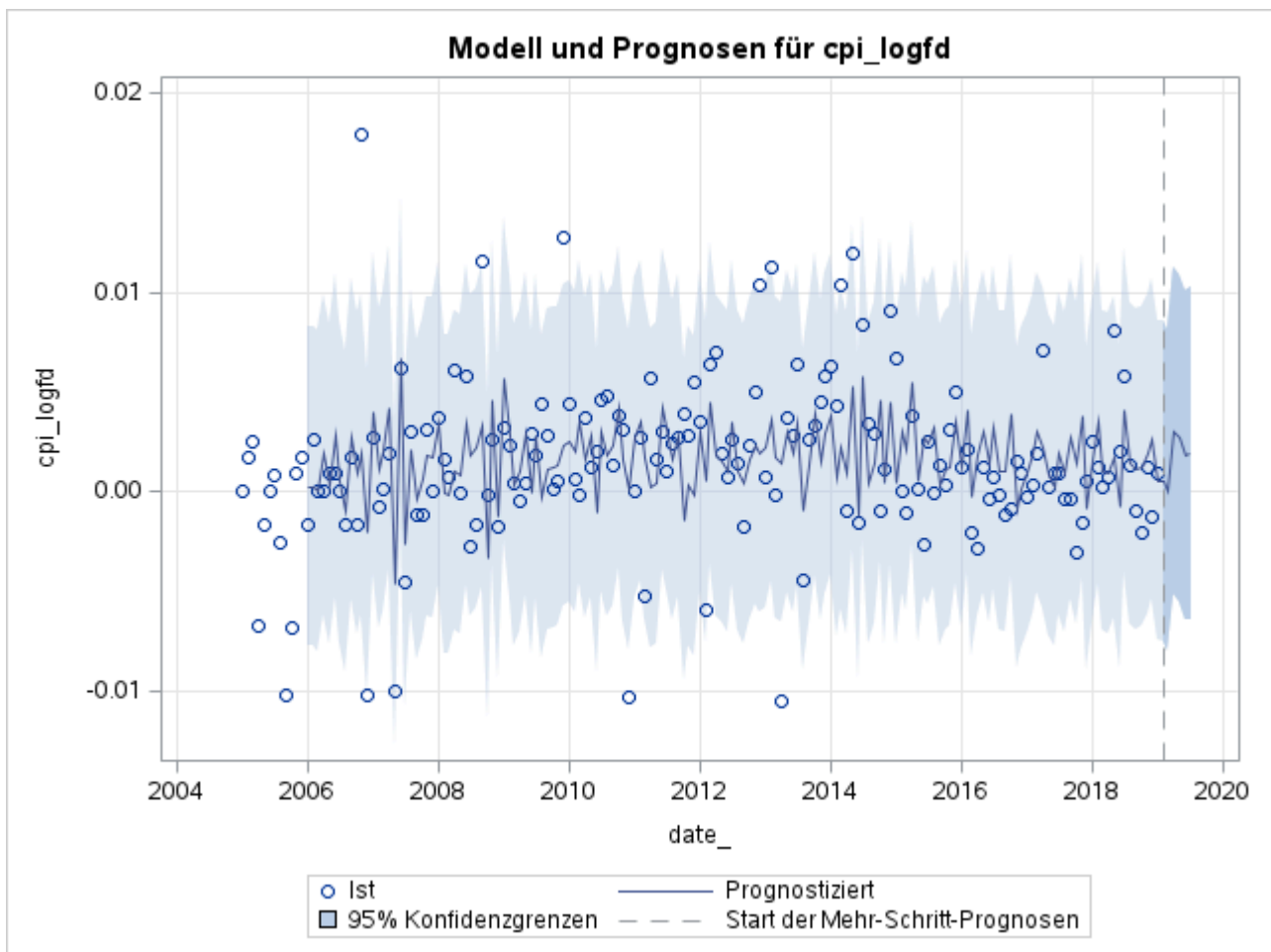
Mit zwei Standardfehlern

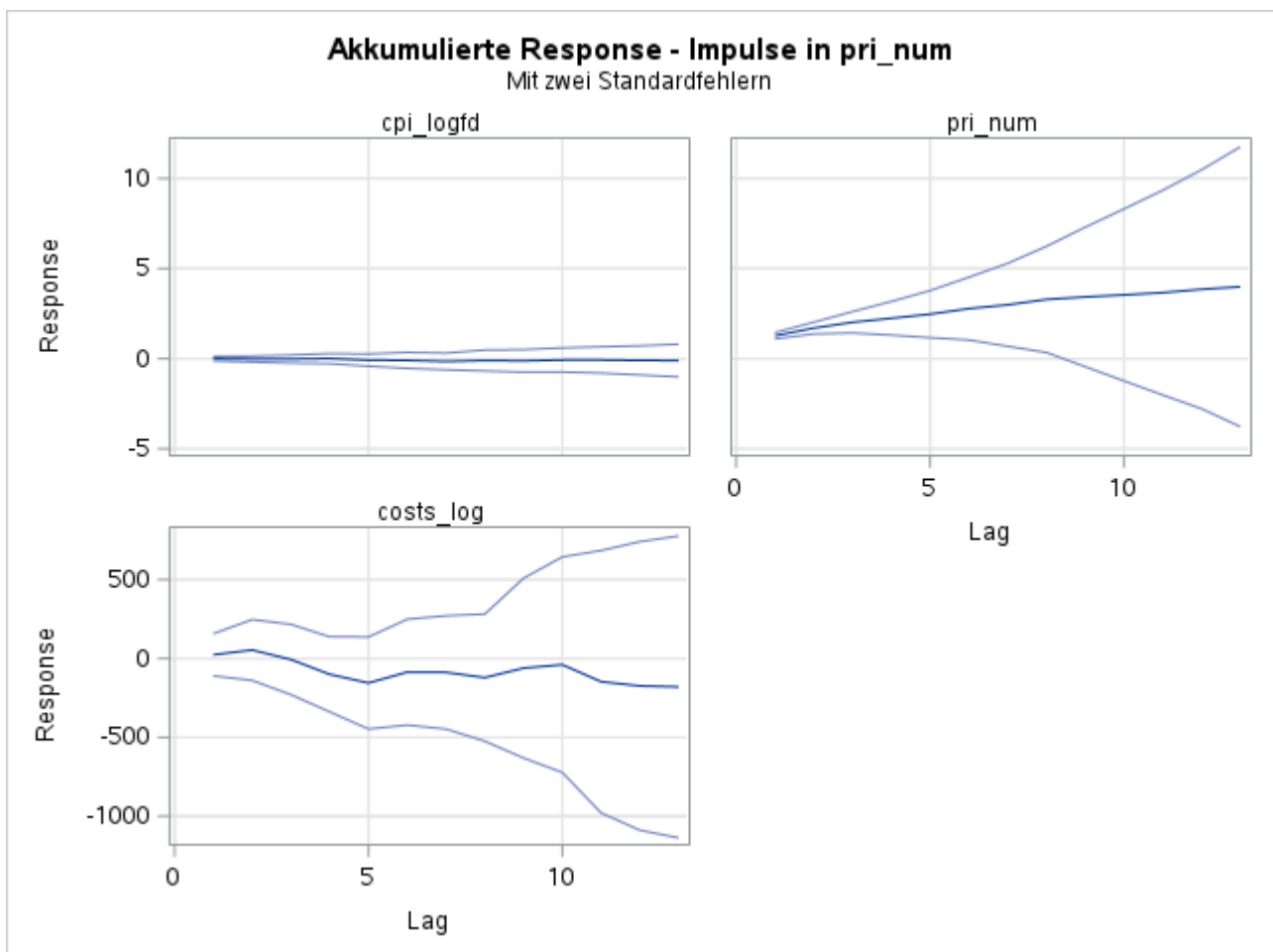
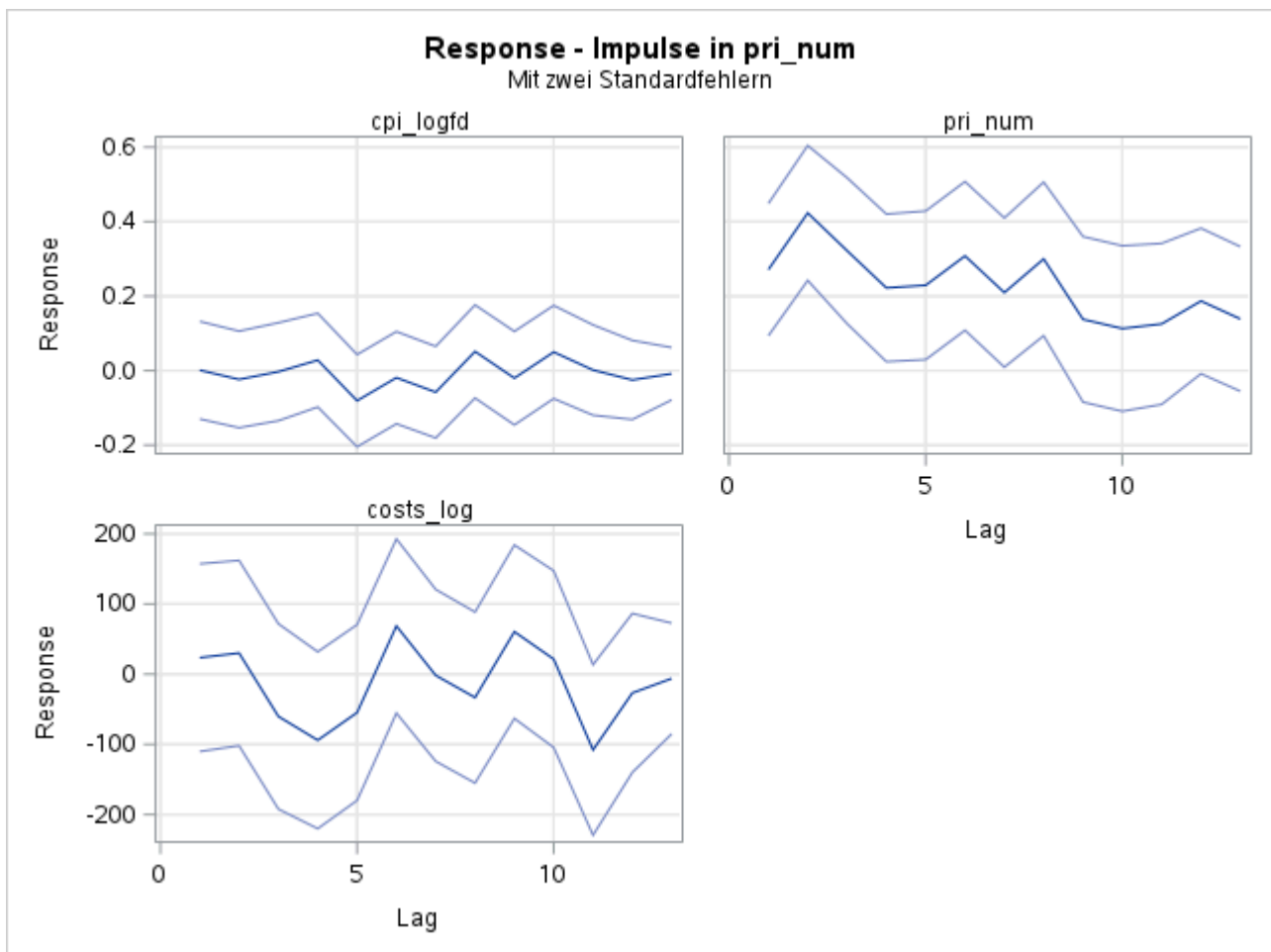


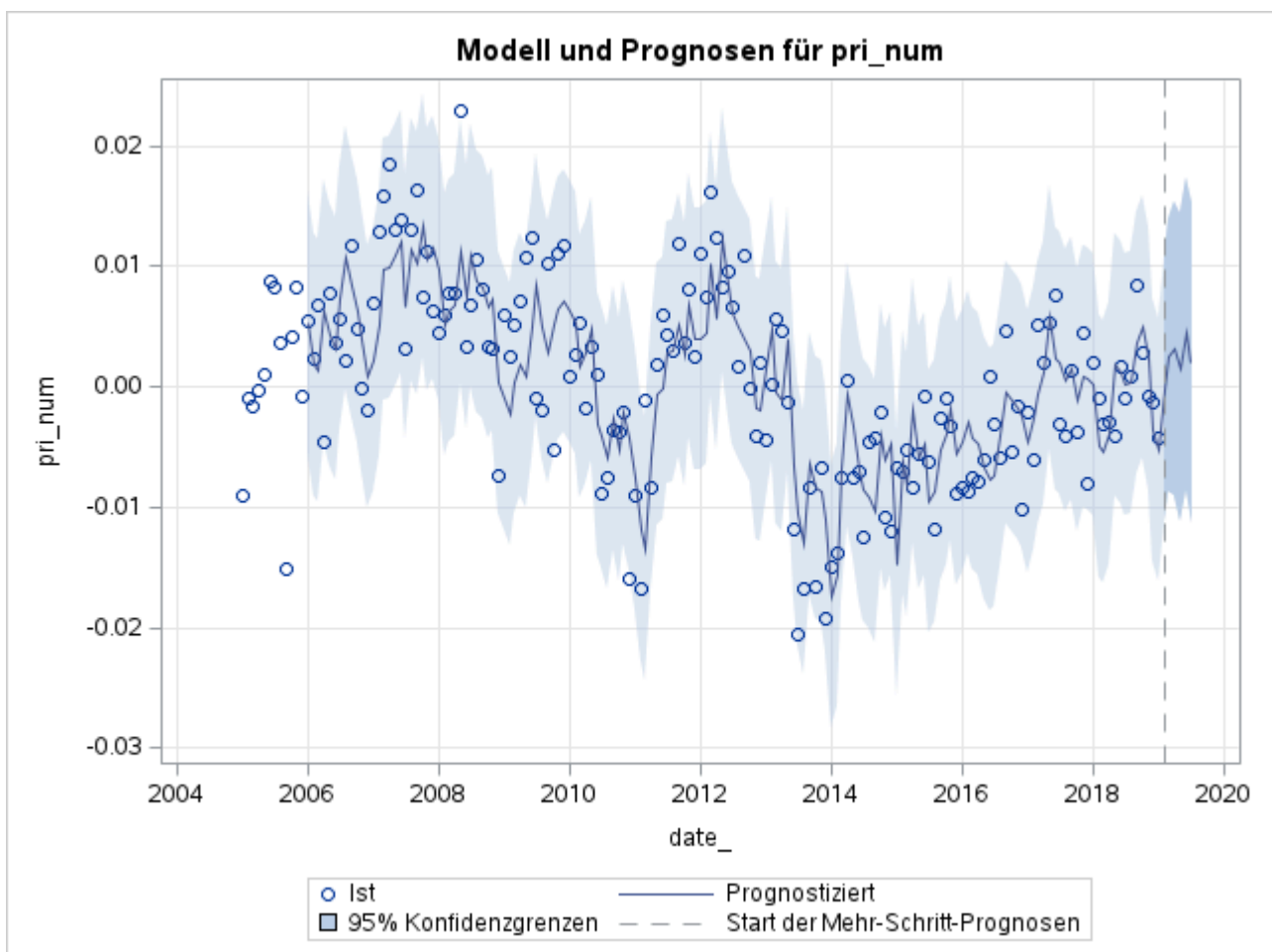
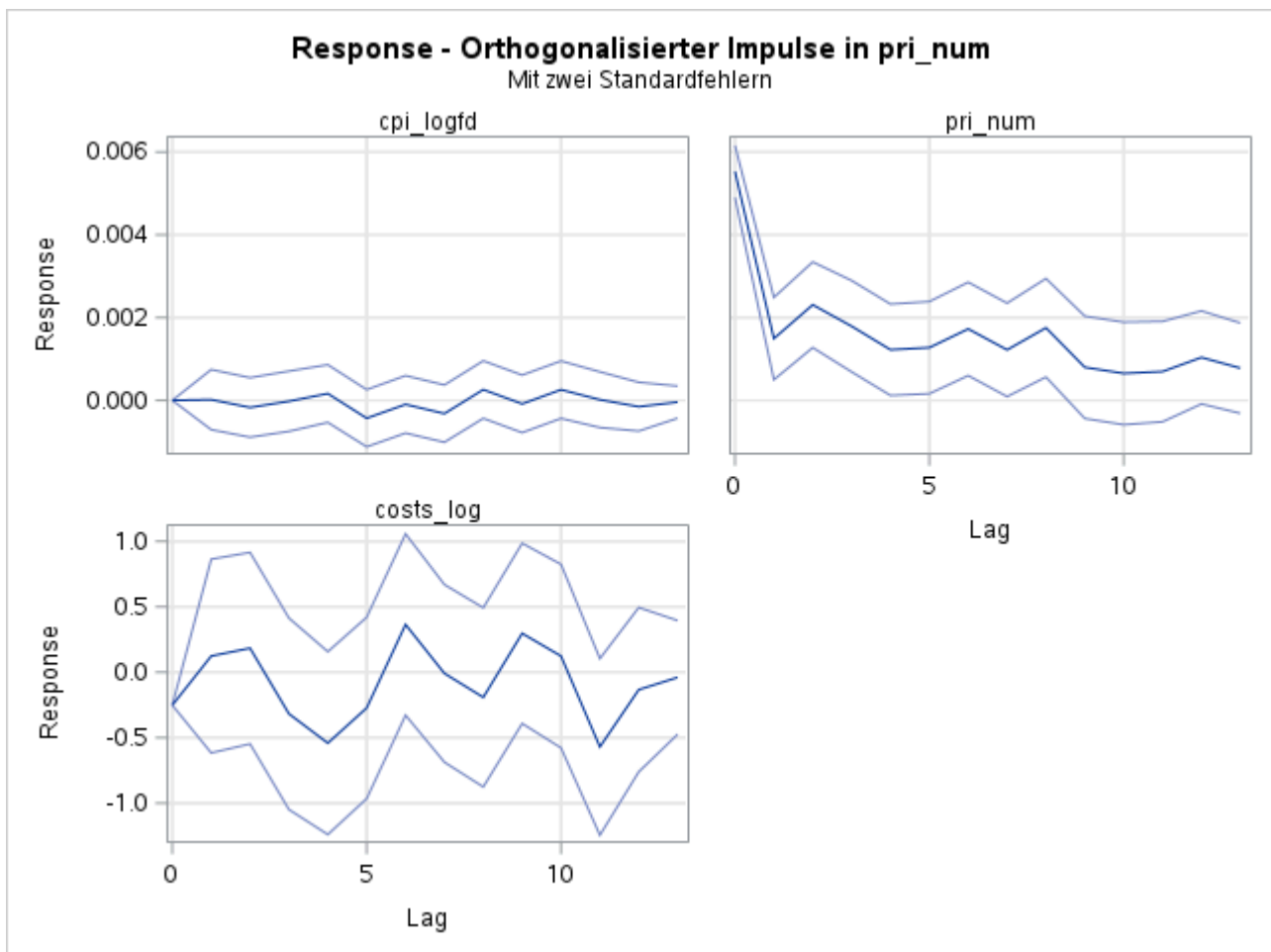
Response - Orthogonalisierter Impulse in cpi_logfd

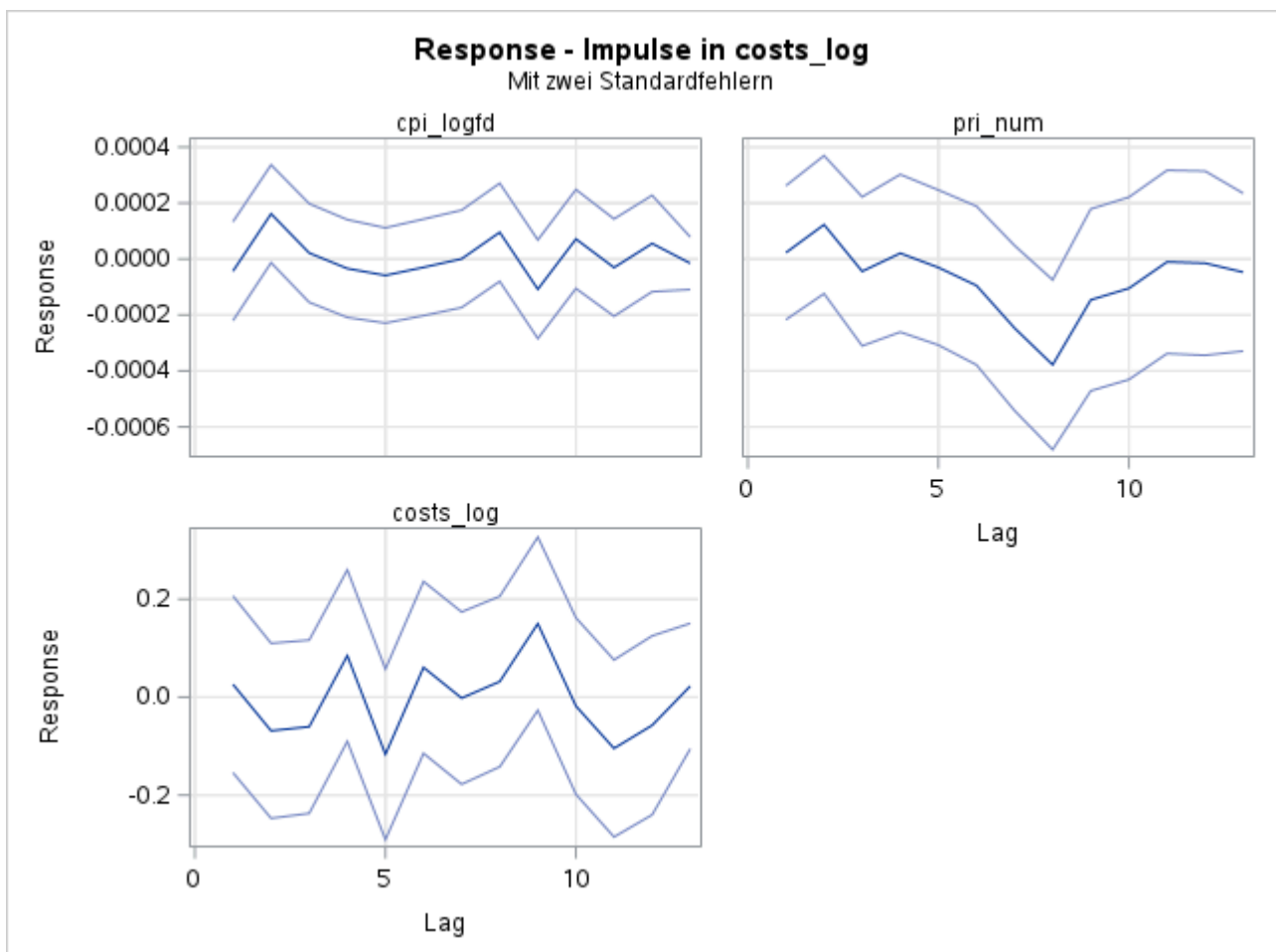
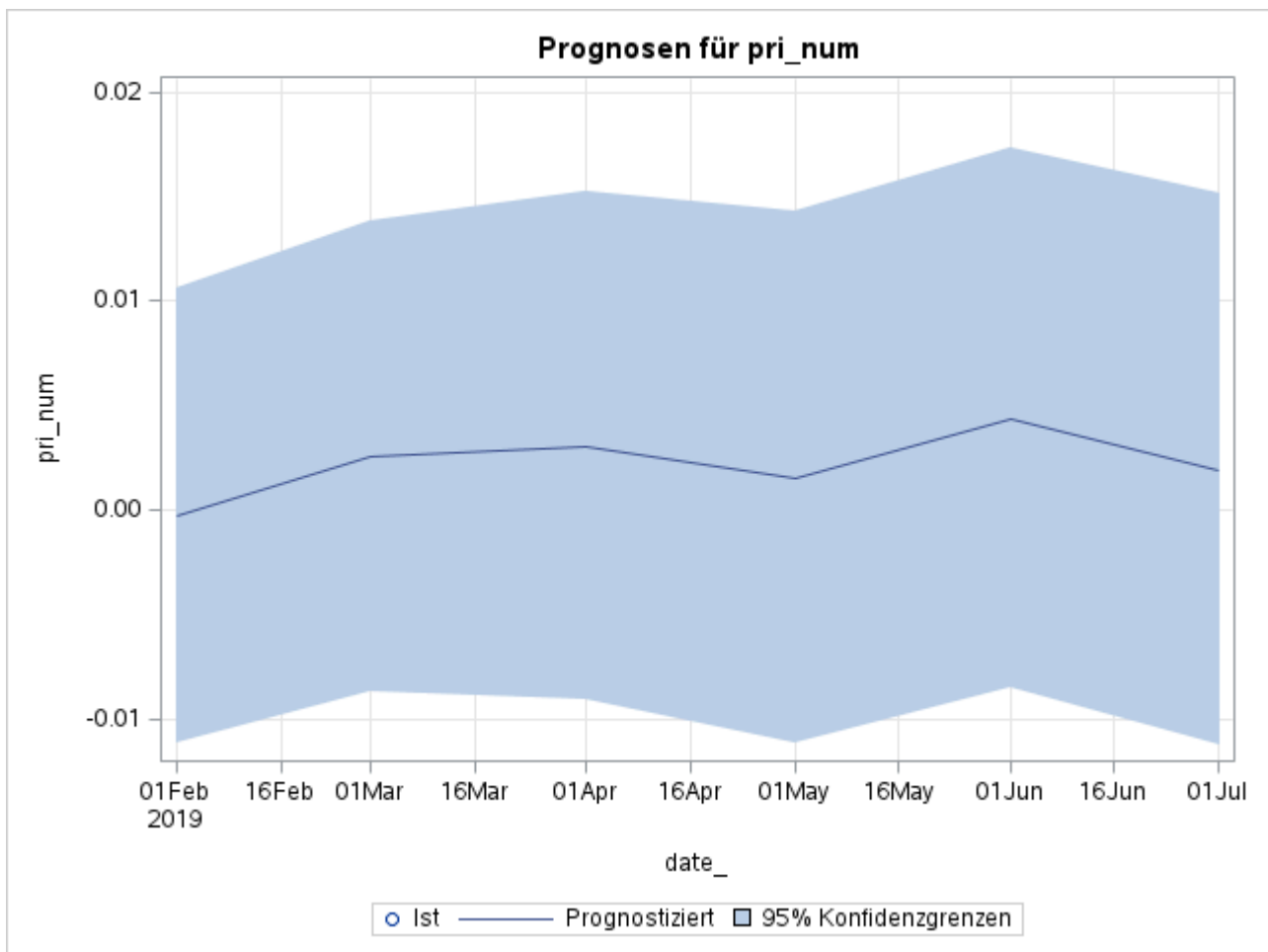
Mit zwei Standardfehlern





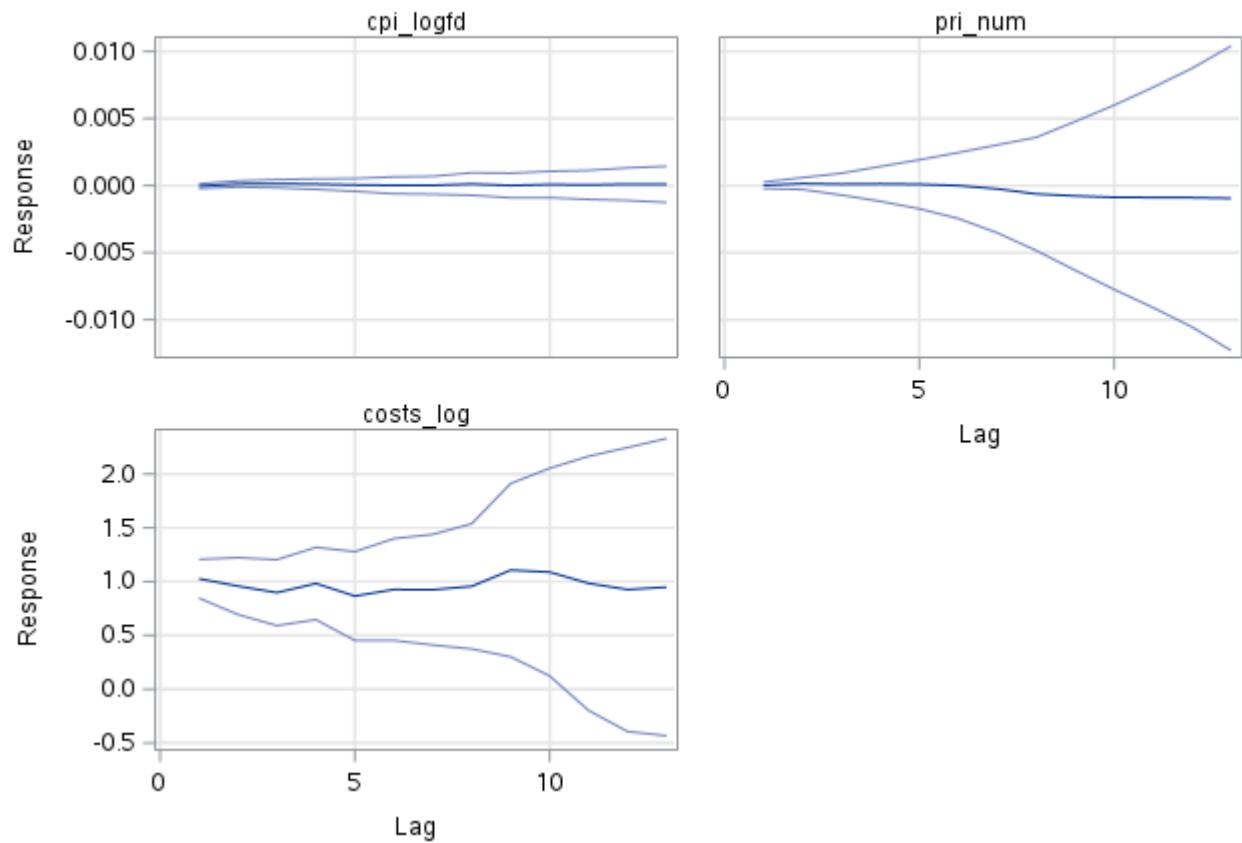






Akkumulierte Response - Impulse in costs_log

Mit zwei Standardfehlern



Response - Orthogonalisierter Impulse in costs_log

Mit zwei Standardfehlern

