

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_num	Abhängig	169	6120.88402	19710.38382	0.00000	166958.70000

Granger-Kausalität-Wald-Test			
Test	DF	Chi-Quadrat	Pr > ChiSq
1	12	3.92	0.9848
2	12	5.33	0.9462
3	24	15.49	0.9057
4	12	7.80	0.8005
5	12	24.27	0.0187

Test 1: Gruppe 1 Variablen:	cpi_logfd
Gruppe 2 Variablen:	costs_num

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_num

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

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	-0.83744	-1.312411	-1.254554	-1.201331	-1.067385	-0.940263	-0.838823	-0.733327	-0.7191
AR 1	-1.250454	-1.795137	-1.701135	-1.619198	-1.520618	-1.37609	-1.232573	-1.104307	-0.982351
AR 2	-1.214404	-1.72951	-1.569751	-1.477381	-1.370559	-1.218744	-1.085924	-0.971612	-0.871229
AR 3	-1.041785	-1.635573	-1.464223	-1.331973	-1.230038	-1.077792	-0.93609	-0.806372	-0.773786
AR 4	-0.898583	-1.481229	-1.309235	-1.203782	-1.121051	-0.977942	-0.833721	-0.697966	-0.718883
AR 5	-0.782402	-1.383719	-1.215297	-1.093376	-0.997025	-0.844898	-0.717446	-0.583912	-0.583112
AR 6	-0.663032	-1.248532	-1.087018	-0.955496	-0.851016	-0.725298	-0.608942	-0.506961	-0.502565
AR 7	-0.518419	-1.149739	-1.005669	-0.837382	-0.738493	-0.617563	-0.502356	-0.49205	-0.457896
AR 8	-1.015	-1.109443	-0.958289	-0.801755	-0.709369	-0.580856	-0.497313	-0.511594	-0.41804

Die Prozedur VARMAX

Modelltyp	VAR(12)
Schätzmethode	Kleinste Quadrateschätzer

Konstantenschätzer	
Variable	Konstant
cpi_logfd	0.00153
pri_num	0.00172
costs_num	4956.52770

AR-Koeffizientenschätzer				
Lag	Variable	cpi_logfd	pri_num	costs_num
1	cpi_logfd	-0.08793	0.02484	-0.00000
	pri_num	0.03131	0.31092	-0.00000
	costs_num	-525040.3754	-79562.41205	0.29255
2	cpi_logfd	0.04379	-0.04113	0.00000
	pri_num	0.11307	0.31745	0.00000
	costs_num	-144438.4482	-66131.16022	-0.11466
3	cpi_logfd	0.03166	-0.01497	-0.00000
	pri_num	0.18045	0.08681	-0.00000
	costs_num	-75497.97077	267488.73637	0.19005
4	cpi_logfd	0.04893	0.03580	0.00000
	pri_num	0.02022	-0.08466	-0.00000
	costs_num	271939.49043	-63032.50313	0.10367
5	cpi_logfd	0.10849	-0.07859	-0.00000
	pri_num	-0.07290	0.04129	0.00000
	costs_num	96304.30716	96417.29133	-0.09257
6	cpi_logfd	-0.13715	0.01638	-0.00000
	pri_num	-0.27115	0.14654	-0.00000
	costs_num	131748.96378	72463.29319	-0.00118
7	cpi_logfd	0.13047	-0.04316	0.00000
	pri_num	-0.20887	-0.02267	-0.00000
	costs_num	-313132.9199	21681.31642	-0.03427
8	cpi_logfd	-0.01105	0.08868	0.00000
	pri_num	-0.23832	0.07661	-0.00000
	costs_num	-334194.1729	-234987.9750	-0.01093
9	cpi_logfd	-0.02002	-0.01307	0.00000
	pri_num	0.14015	-0.08746	0.00000
	costs_num	81999.93147	163301.68836	0.02446
10	cpi_logfd	0.07842	0.07448	-0.00000
	pri_num	-0.01235	-0.06252	-0.00000
	costs_num	-184896.5569	-364994.8695	-0.04240
11	cpi_logfd	0.04475	-0.04927	0.00000
	pri_num	-0.17662	-0.02485	0.00000
	costs_num	-63721.53389	307896.15674	-0.03586
12	cpi_logfd	-0.04620	-0.02525	-0.00000
	pri_num	-0.31072	0.07921	-0.00000
	costs_num	217043.56067	-146192.8766	0.05440

Schematische Darstellung der Parameterschätzer													
Variable/Lag	C	AR1	AR2	AR3	AR4	AR5	AR6	AR7	AR8	AR9	AR10	AR11	AR12
cpi_logfd	+
pri_num	.	..+	..+-
costs_num	.	..++
+ 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	0.00153	0.00073	2.09	0.0385	1
	AR1_1_1	-0.08793	0.09142	-0.96	0.3381	cpi_logfd(t-1)
	AR1_1_2	0.02484	0.06601	0.38	0.7074	pri_num(t-1)
	AR1_1_3	-0.00000	0.00000	-1.17	0.2455	costs_num(t-1)
	AR2_1_1	0.04379	0.09204	0.48	0.6351	cpi_logfd(t-2)
	AR2_1_2	-0.04113	0.06881	-0.60	0.5512	pri_num(t-2)
	AR2_1_3	0.00000	0.00000	1.04	0.2986	costs_num(t-2)
	AR3_1_1	0.03166	0.09029	0.35	0.7265	cpi_logfd(t-3)
	AR3_1_2	-0.01497	0.07165	-0.21	0.8349	pri_num(t-3)
	AR3_1_3	-0.00000	0.00000	-1.18	0.2411	costs_num(t-3)
	AR4_1_1	0.04893	0.09069	0.54	0.5905	cpi_logfd(t-4)
	AR4_1_2	0.03580	0.06962	0.51	0.6080	pri_num(t-4)
	AR4_1_3	0.00000	0.00000	0.91	0.3629	costs_num(t-4)
	AR5_1_1	0.10849	0.08960	1.21	0.2284	cpi_logfd(t-5)
	AR5_1_2	-0.07859	0.06741	-1.17	0.2460	pri_num(t-5)
	AR5_1_3	-0.00000	0.00000	-0.11	0.9148	costs_num(t-5)
	AR6_1_1	-0.13715	0.08973	-1.53	0.1290	cpi_logfd(t-6)
	AR6_1_2	0.01638	0.06716	0.24	0.8077	pri_num(t-6)
	AR6_1_3	-0.00000	0.00000	-1.04	0.2998	costs_num(t-6)
	AR7_1_1	0.13047	0.09119	1.43	0.1551	cpi_logfd(t-7)
	AR7_1_2	-0.04316	0.06734	-0.64	0.5228	pri_num(t-7)
	AR7_1_3	0.00000	0.00000	0.00	0.9995	costs_num(t-7)
	AR8_1_1	-0.01105	0.09245	-0.12	0.9050	cpi_logfd(t-8)
	AR8_1_2	0.08868	0.06493	1.37	0.1746	pri_num(t-8)
	AR8_1_3	0.00000	0.00000	0.34	0.7331	costs_num(t-8)
	AR9_1_1	-0.02002	0.09293	-0.22	0.8298	cpi_logfd(t-9)
	AR9_1_2	-0.01307	0.06580	-0.20	0.8429	pri_num(t-9)
	AR9_1_3	0.00000	0.00000	0.87	0.3846	costs_num(t-9)
	AR10_1_1	0.07842	0.09313	0.84	0.4014	cpi_logfd(t-10)
	AR10_1_2	0.07448	0.06598	1.13	0.2612	pri_num(t-10)
	AR10_1_3	-0.00000	0.00000	-0.29	0.7711	costs_num(t-10)
	AR11_1_1	0.04475	0.09307	0.48	0.6315	cpi_logfd(t-11)
	AR11_1_2	-0.04927	0.06485	-0.76	0.4489	pri_num(t-11)
	AR11_1_3	0.00000	0.00000	0.42	0.6745	costs_num(t-11)
	AR12_1_1	-0.04620	0.09113	-0.51	0.6131	cpi_logfd(t-12)
	AR12_1_2	-0.02525	0.05946	-0.42	0.6718	pri_num(t-12)
	AR12_1_3	-0.00000	0.00000	-0.72	0.4754	costs_num(t-12)
pri_num	CONST2	0.00172	0.00099	1.74	0.0849	1
	AR1_2_1	0.03131	0.12380	0.25	0.8008	cpi_logfd(t-1)
	AR1_2_2	0.31092	0.08939	3.48	0.0007	pri_num(t-1)
	AR1_2_3	-0.00000	0.00000	-0.39	0.6987	costs_num(t-1)
	AR2_2_1	0.11307	0.12463	0.91	0.3661	cpi_logfd(t-2)
	AR2_2_2	0.31745	0.09318	3.41	0.0009	pri_num(t-2)
	AR2_2_3	0.00000	0.00000	0.48	0.6327	costs_num(t-2)
	AR3_2_1	0.18045	0.12226	1.48	0.1426	cpi_logfd(t-3)
	AR3_2_2	0.08681	0.09702	0.89	0.3727	pri_num(t-3)
	AR3_2_3	-0.00000	0.00000	-0.62	0.5345	costs_num(t-3)
	AR4_2_1	0.02022	0.12281	0.16	0.8695	cpi_logfd(t-4)
	AR4_2_2	-0.08466	0.09427	-0.90	0.3710	pri_num(t-4)
	AR4_2_3	-0.00000	0.00000	-0.24	0.8078	costs_num(t-4)
	AR5_2_1	-0.07290	0.12134	-0.60	0.5491	cpi_logfd(t-5)

Modellparameterschätzwerte						
Gleichung	Parameter	Schätzung	Standard Fehler	t-Wert	Pr > t	Variable
	AR5_2_2	0.04129	0.09128	0.45	0.6518	pri_num(t-5)
	AR5_2_3	0.00000	0.00000	0.93	0.3531	costs_num(t-5)
	AR6_2_1	-0.27115	0.12151	-2.23	0.0275	cpi_logfd(t-6)
	AR6_2_2	0.14654	0.09094	1.61	0.1097	pri_num(t-6)
	AR6_2_3	-0.00000	0.00000	-0.17	0.8618	costs_num(t-6)
	AR7_2_1	-0.20887	0.12349	-1.69	0.0933	cpi_logfd(t-7)
	AR7_2_2	-0.02267	0.09119	-0.25	0.8041	pri_num(t-7)
	AR7_2_3	-0.00000	0.00000	-0.25	0.8012	costs_num(t-7)
	AR8_2_1	-0.23832	0.12519	-1.90	0.0593	cpi_logfd(t-8)
	AR8_2_2	0.07661	0.08793	0.87	0.3853	pri_num(t-8)
	AR8_2_3	-0.00000	0.00000	-2.59	0.0107	costs_num(t-8)
	AR9_2_1	0.14015	0.12585	1.11	0.2677	cpi_logfd(t-9)
	AR9_2_2	-0.08746	0.08910	-0.98	0.3283	pri_num(t-9)
	AR9_2_3	0.00000	0.00000	0.73	0.4642	costs_num(t-9)
	AR10_2_1	-0.01235	0.12611	-0.10	0.9221	cpi_logfd(t-10)
	AR10_2_2	-0.06252	0.08934	-0.70	0.4854	pri_num(t-10)
	AR10_2_3	-0.00000	0.00000	-0.36	0.7202	costs_num(t-10)
	AR11_2_1	-0.17662	0.12603	-1.40	0.1637	cpi_logfd(t-11)
	AR11_2_2	-0.02485	0.08782	-0.28	0.7777	pri_num(t-11)
	AR11_2_3	0.00000	0.00000	0.07	0.9434	costs_num(t-11)
	AR12_2_1	-0.31072	0.12341	-2.52	0.0131	cpi_logfd(t-12)
	AR12_2_2	0.07921	0.08052	0.98	0.3272	pri_num(t-12)
	AR12_2_3	-0.00000	0.00000	-0.48	0.6319	costs_num(t-12)
costs_num	CONST3	4956.52770	2795.10610	1.77	0.0787	1
	AR1_3_1	-525040.3754	349833.21103	-1.50	0.1360	cpi_logfd(t-1)
	AR1_3_2	-79562.41205	252599.22590	-0.31	0.7533	pri_num(t-1)
	AR1_3_3	0.29255	0.09146	3.20	0.0018	costs_num(t-1)
	AR2_3_1	-144438.4482	352180.11832	-0.41	0.6824	cpi_logfd(t-2)
	AR2_3_2	-66131.16022	263288.53758	-0.25	0.8021	pri_num(t-2)
	AR2_3_3	-0.11466	0.09410	-1.22	0.2254	costs_num(t-2)
	AR3_3_1	-75497.97077	345484.98693	-0.22	0.8274	cpi_logfd(t-3)
	AR3_3_2	267488.73637	274164.39799	0.98	0.3312	pri_num(t-3)
	AR3_3_3	0.19005	0.09358	2.03	0.0445	costs_num(t-3)
	AR4_3_1	271939.49043	347035.91808	0.78	0.4348	cpi_logfd(t-4)
	AR4_3_2	-63032.50313	266380.50419	-0.24	0.8134	pri_num(t-4)
	AR4_3_3	0.10367	0.09422	1.10	0.2734	costs_num(t-4)
	AR5_3_1	96304.30716	342863.42678	0.28	0.7793	cpi_logfd(t-5)
	AR5_3_2	96417.29133	257934.48897	0.37	0.7092	pri_num(t-5)
	AR5_3_3	-0.09257	0.07123	-1.30	0.1963	costs_num(t-5)
	AR6_3_1	131748.96378	343361.53534	0.38	0.7019	cpi_logfd(t-6)
	AR6_3_2	72463.29319	256970.13119	0.28	0.7784	pri_num(t-6)
	AR6_3_3	-0.00118	0.07066	-0.02	0.9867	costs_num(t-6)
	AR7_3_1	-313132.9199	348934.69453	-0.90	0.3713	cpi_logfd(t-7)
	AR7_3_2	21681.31642	257665.33905	0.08	0.9331	pri_num(t-7)
	AR7_3_3	-0.03427	0.07097	-0.48	0.6300	costs_num(t-7)
	AR8_3_1	-334194.1729	353750.49703	-0.94	0.3467	cpi_logfd(t-8)
	AR8_3_2	-234987.9750	248470.78455	-0.95	0.3462	pri_num(t-8)
	AR8_3_3	-0.01093	0.07054	-0.15	0.8771	costs_num(t-8)
	AR9_3_1	81999.93147	355608.66435	0.23	0.8180	cpi_logfd(t-9)
	AR9_3_2	163301.68836	251781.71231	0.65	0.5178	pri_num(t-9)
	AR9_3_3	0.02446	0.07180	0.34	0.7340	costs_num(t-9)

Modellparameterschätzwerte						
Gleichung	Parameter	Schätzung	Standard Fehler	t-Wert	Pr > t	Variable
	AR10_3_1	-184896.5569	356344.59154	-0.52	0.6048	cpi_logfd(t-10)
	AR10_3_2	-364994.8695	252452.30879	-1.45	0.1508	pri_num(t-10)
	AR10_3_3	-0.04240	0.07191	-0.59	0.5565	costs_num(t-10)
	AR11_3_1	-63721.53389	356115.98200	-0.18	0.8583	cpi_logfd(t-11)
	AR11_3_2	307896.15674	248151.56873	1.24	0.2171	pri_num(t-11)
	AR11_3_3	-0.03586	0.07193	-0.50	0.6190	costs_num(t-11)
	AR12_3_1	217043.56067	348712.21653	0.62	0.5349	cpi_logfd(t-12)
	AR12_3_2	-146192.8766	227526.79738	-0.64	0.5218	pri_num(t-12)
	AR12_3_3	0.05440	0.07060	0.77	0.4425	costs_num(t-12)

Kovarianzen der Innovationen			
Variable	cpi_logfd	pri_num	costs_num
cpi_logfd	0.00002	-0.00000	5.97762
pri_num	-0.00000	0.00003	-9.74823
costs_num	5.97762	-9.74823	252932911.54

Log-Likelihood	-14.8076
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Informationskriterien	
AICC	971.6152
HQC	408.8413
AIC	263.6152
SBC	621.196
FPEC	0.254039

Kreuzkovarianzen der Residuen				
Lag	Variable	cpi_logfd	pri_num	costs_num
0	cpi_logfd	0.00001	-0.00000	4.56888
	pri_num	-0.00000	0.00002	-7.45087
	costs_num	4.56888	-7.45087	193324518.38
1	cpi_logfd	-0.00000	-0.00000	0.18675
	pri_num	-0.00000	-0.00000	-0.04777
	costs_num	0.35036	-0.78796	849657.37349
2	cpi_logfd	0.00000	-0.00000	-0.31500
	pri_num	0.00000	0.00000	-1.92845
	costs_num	-0.20970	0.33810	1647621.1992
3	cpi_logfd	0.00000	0.00000	0.75295
	pri_num	0.00000	0.00000	0.28124
	costs_num	-0.21315	-0.77373	697749.70836
4	cpi_logfd	-0.00000	-0.00000	-0.48402
	pri_num	-0.00000	-0.00000	-0.76561
	costs_num	-0.14035	-0.21913	2016877.1253
5	cpi_logfd	0.00000	0.00000	-0.41458
	pri_num	-0.00000	-0.00000	-0.55421
	costs_num	1.32770	-3.08243	-5051712.617
6	cpi_logfd	-0.00000	0.00000	1.44194
	pri_num	-0.00000	-0.00000	0.65100
	costs_num	-5.38853	3.13753	-4746129.991
7	cpi_logfd	-0.00000	-0.00000	-1.25367
	pri_num	0.00000	-0.00000	-0.67814

Kreuzkovarianzen der Residuen				
Lag	Variable	cpi_logfd	pri_num	costs_num
	costs_num	3.78962	-4.17004	-5471076.003
8	cpi_logfd	0.00000	-0.00000	-0.95776
	pri_num	0.00000	0.00000	-2.69334
	costs_num	1.92238	6.86911	-5827309.906
9	cpi_logfd	-0.00000	0.00000	0.46709
	pri_num	0.00000	0.00000	-2.77461
	costs_num	2.93590	-3.81676	13099470.771
10	cpi_logfd	-0.00000	-0.00000	-0.43243
	pri_num	-0.00000	-0.00000	-1.72547
	costs_num	0.32417	-0.45856	-7511134.609
11	cpi_logfd	-0.00000	-0.00000	1.13326
	pri_num	0.00000	-0.00000	-1.59000
	costs_num	2.05123	1.59270	796775.28416
12	cpi_logfd	-0.00000	0.00000	0.36418
	pri_num	-0.00000	0.00000	-0.99035
	costs_num	2.39100	2.38007	-1554354.827
13	cpi_logfd	-0.00000	-0.00000	-2.81473
	pri_num	-0.00000	-0.00000	4.05321
	costs_num	-2.77357	3.62538	13174529.908

Kreuzkorrelationen der Residuen				
Lag	Variable	cpi_logfd	pri_num	costs_num
0	cpi_logfd	1.00000	-0.09290	0.09043
	pri_num	-0.09290	1.00000	-0.10891
	costs_num	0.09043	-0.10891	1.00000
1	cpi_logfd	-0.00880	-0.00862	0.00370
	pri_num	-0.02353	-0.01176	-0.00070
	costs_num	0.00693	-0.01152	0.00439
2	cpi_logfd	0.01440	-0.01827	-0.00623
	pri_num	0.02485	0.01194	-0.02819
	costs_num	-0.00415	0.00494	0.00852
3	cpi_logfd	0.01439	0.00773	0.01490
	pri_num	0.01848	0.02926	0.00411
	costs_num	-0.00422	-0.01131	0.00361
4	cpi_logfd	-0.00583	-0.03726	-0.00958
	pri_num	-0.01675	-0.05909	-0.01119
	costs_num	-0.00278	-0.00320	0.01043
5	cpi_logfd	0.03081	0.04679	-0.00821
	pri_num	-0.00416	-0.00982	-0.00810
	costs_num	0.02628	-0.04505	-0.02613
6	cpi_logfd	-0.01218	0.01298	0.02854
	pri_num	-0.00069	-0.01898	0.00952
	costs_num	-0.10666	0.04586	-0.02455
7	cpi_logfd	-0.08269	-0.00119	-0.02481
	pri_num	0.09520	-0.02296	-0.00991
	costs_num	0.07501	-0.06095	-0.02830
8	cpi_logfd	0.01991	-0.02596	-0.01896
	pri_num	0.00659	0.01682	-0.03937
	costs_num	0.03805	0.10040	-0.03014
9	cpi_logfd	-0.00955	0.00293	0.00925
	pri_num	0.00619	0.03788	-0.04055
	costs_num	0.05811	-0.05579	0.06776

Kreuzkorrelationen der Residuen				
Lag	Variable	cpi_logfd	pri_num	costs_num
10	cpi_logfd	-0.01585	-0.02105	-0.00856
	pri_num	-0.01440	-0.00002	-0.02522
	costs_num	0.00642	-0.00670	-0.03885
11	cpi_logfd	-0.03766	-0.02352	0.02243
	pri_num	0.06654	-0.01855	-0.02324
	costs_num	0.04060	0.02328	0.00412
12	cpi_logfd	-0.03591	0.00997	0.00721
	pri_num	-0.09530	0.14967	-0.01448
	costs_num	0.04733	0.03479	-0.00804
13	cpi_logfd	-0.03716	-0.12073	-0.05571
	pri_num	-0.06902	-0.11345	0.05924
	costs_num	-0.05490	0.05299	0.06815

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_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	34.17	<.0001

Univariates Modell ANOVA-Diagnose				
Variable	R-Quadrat	Standard Abweichung	F-Wert	Pr > F
cpi_logfd	0.1682	0.00416	0.67	0.9131
pri_num	0.6302	0.00563	5.68	<.0001
costs_num	0.2069	15903.86467	0.87	0.6782

Univariates Modell Weißes-Rauschen-Diagnose					
Variable	Durbin Watson	Normalität		ARCH	
		Chi-Quadrat	Pr > ChiSq	F-Wert	Pr > F
cpi_logfd	2.01723	76.21	<.0001	0.24	0.6235
pri_num	2.02245	1.25	0.5341	0.28	0.6007
costs_num	1.98896	7280.26	<.0001	3.22	0.0749

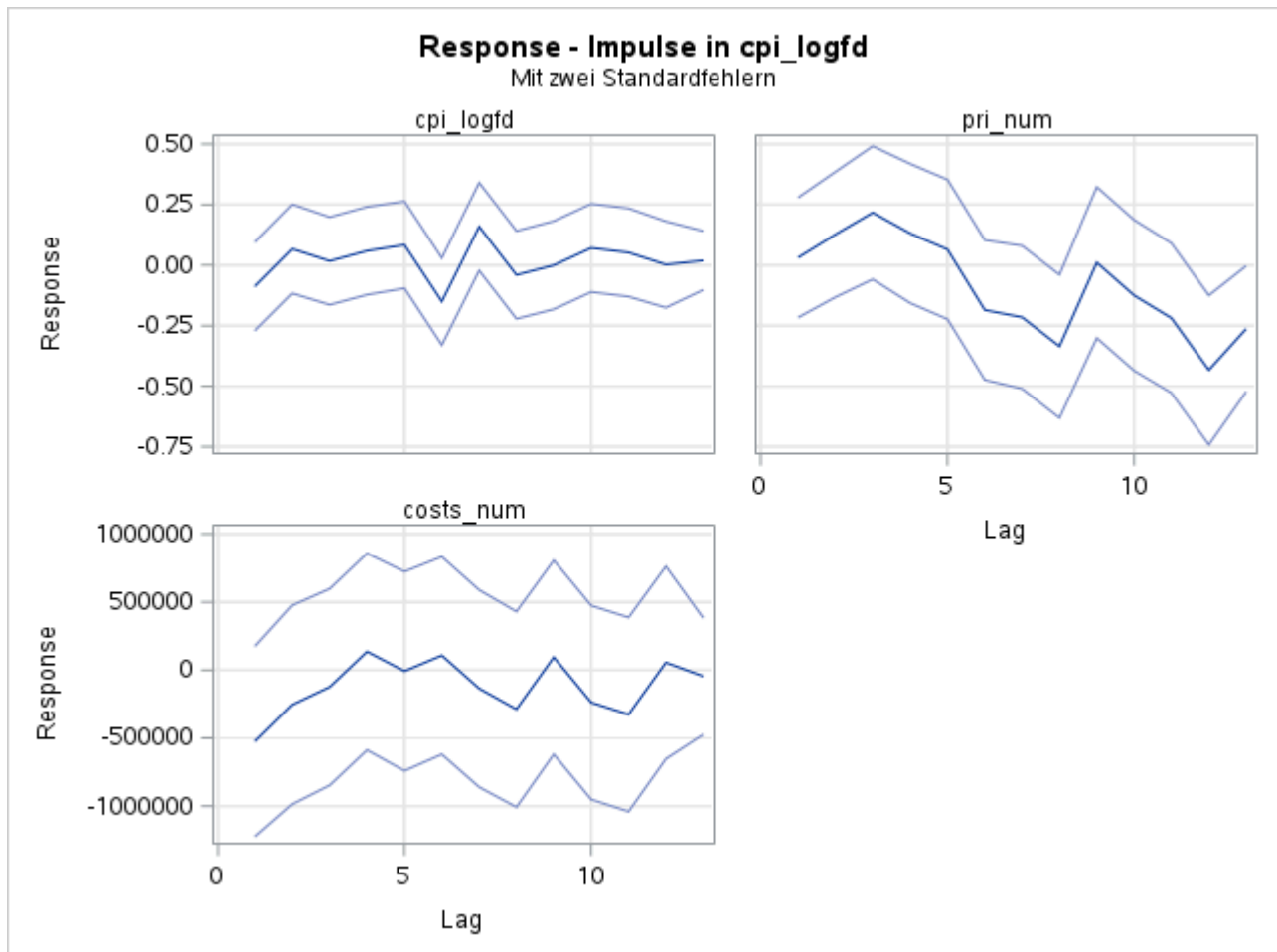
Univariates Modell AR-Diagnosen								
Variable	AR1		AR2		AR3		AR4	
	F-Wert	Pr > F	F-Wert	Pr > F	F-Wert	Pr > F	F-Wert	Pr > F
cpi_logfd	0.01	0.9131	0.02	0.9800	0.02	0.9953	0.02	0.9989
pri_num	0.02	0.8842	0.02	0.9779	0.06	0.9810	0.16	0.9562
costs_num	0.00	0.9565	0.01	0.9928	0.01	0.9995	0.01	0.9999

Orthogonalisierte Impuls-Response				
Lag	Variable Response\Impuls	cpi_logfd	pri_num	costs_num
0	cpi_logfd	0.00416	0.00000	0.00000
	pri_num	-0.00052	0.00560	0.00000
	costs_num	1438.22013	-1605.34758	15757.13469

Orthogonalisierte Impuls-Response				
Lag	Variable Response\Impuls	cpi_logfd	pri_num	costs_num
1	cpi_logfd	-0.00042	0.00018	-0.00044
	pri_num	-0.00005	0.00176	-0.00020
	costs_num	-1719.85354	-915.50930	4609.77541
2	cpi_logfd	0.00032	-0.00022	0.00031
	pri_num	0.00032	0.00232	0.00012
	costs_num	-1010.02177	-691.19503	-211.55203
3	cpi_logfd	0.00005	-0.00003	-0.00037
	pri_num	0.00071	0.00181	-0.00031
	costs_num	-410.32655	883.78805	2308.80746
4	cpi_logfd	0.00025	0.00007	0.00017
	pri_num	0.00042	0.00099	-0.00039
	costs_num	851.44156	-148.42262	3353.82856
5	cpi_logfd	0.00039	-0.00044	-0.00000
	pri_num	0.00018	0.00113	0.00015
	costs_num	-127.11348	662.09634	-389.98772
6	cpi_logfd	-0.00065	0.00002	-0.00028
	pri_num	-0.00091	0.00145	-0.00008
	costs_num	274.91343	1331.70728	-577.34547
7	cpi_logfd	0.00070	-0.00040	-0.00005
	pri_num	-0.00099	0.00089	-0.00011
	costs_num	-643.44449	976.28939	142.20615
8	cpi_logfd	-0.00020	0.00036	0.00005
	pri_num	-0.00163	0.00162	-0.00102
	costs_num	-1143.31169	-480.88717	145.59433
9	cpi_logfd	0.00004	-0.00017	0.00033
	pri_num	-0.00004	0.00069	-0.00030
	costs_num	320.89217	743.23184	-27.36902
10	cpi_logfd	0.00025	0.00035	-0.00016
	pri_num	-0.00062	0.00057	-0.00062
	costs_num	-937.10237	-1406.67686	-926.25134
11	cpi_logfd	0.00023	-0.00005	0.00012
	pri_num	-0.00099	0.00048	-0.00039
	costs_num	-1491.92013	610.40486	-950.79354
12	cpi_logfd	0.00002	-0.00021	-0.00008
	pri_num	-0.00191	0.00075	-0.00052
	costs_num	286.79866	-333.78884	331.39556
13	cpi_logfd	0.00008	0.00007	0.00005
	pri_num	-0.00117	0.00070	-0.00014
	costs_num	-137.27883	-235.35194	355.97747

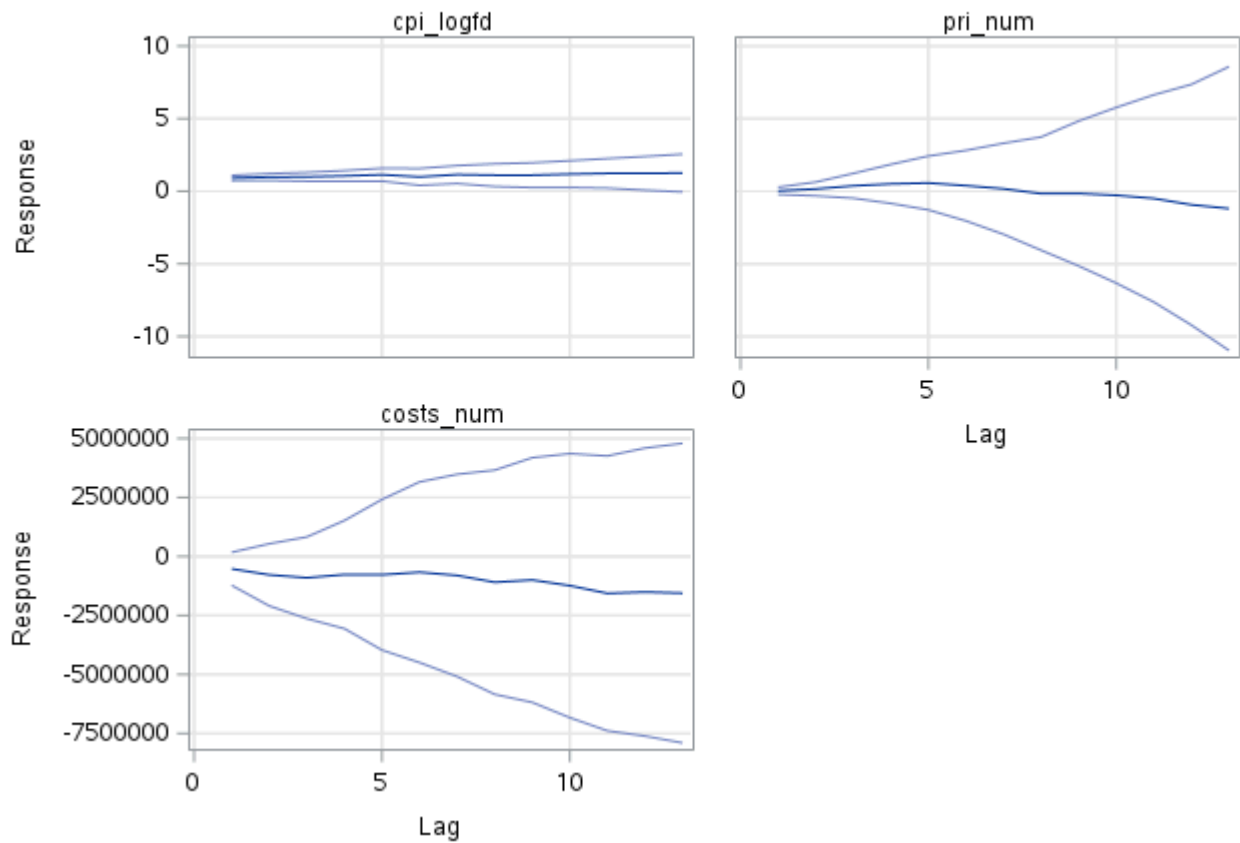
Prognosen						
Variable	Beob	Zeit	Prognose	Standard Fehler	95% Konfidenzgrenzen	
cpi_logfd	170	FEB2019	0.00125	0.00416	-0.00690	0.00940
	171	MAR2019	0.00146	0.00420	-0.00678	0.00970
	172	APR2019	0.00219	0.00423	-0.00611	0.01049
	173	MAY2019	0.00181	0.00425	-0.00652	0.01014
	174	JUN2019	0.00299	0.00426	-0.00536	0.01135
	175	JUL2019	0.00147	0.00430	-0.00696	0.00990
pri_num	170	FEB2019	0.00015	0.00563	-0.01089	0.01118
	171	MAR2019	0.00014	0.00590	-0.01142	0.01171

Prognosen						
Variable	Beob	Zeit	Prognose	Standard Fehler	95% Konfidenzgrenzen	
	172	APR2019	0.00119	0.00635	-0.01126	0.01363
	173	MAY2019	-0.00105	0.00665	-0.01407	0.01198
	174	JUN2019	0.00071	0.00675	-0.01251	0.01393
	175	JUL2019	-0.00205	0.00684	-0.01547	0.01136
costs_num	170	FEB2019	-251.00139	15903.86467	-31422.00337	30920.00058
	171	MAR2019	3022.51401	16672.70207	-29655.38157	35700.40960
	172	APR2019	364.90995	16718.90078	-32403.53343	33133.35333
	173	MAY2019	4590.25972	16905.67018	-28544.24497	37724.76440
	174	JUN2019	5964.69945	17256.79090	-27857.98921	39787.38810
	175	JUL2019	3157.18345	17274.35822	-30699.93652	37014.30343

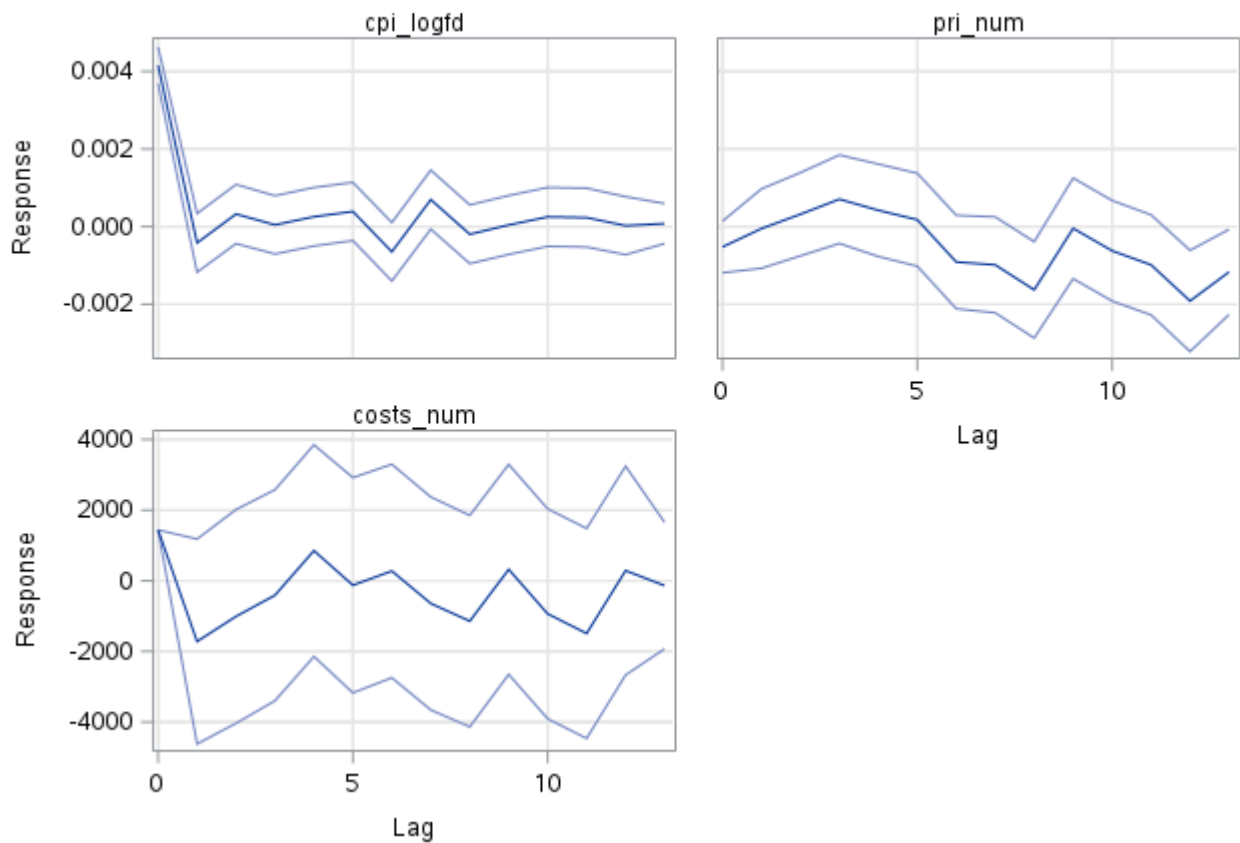


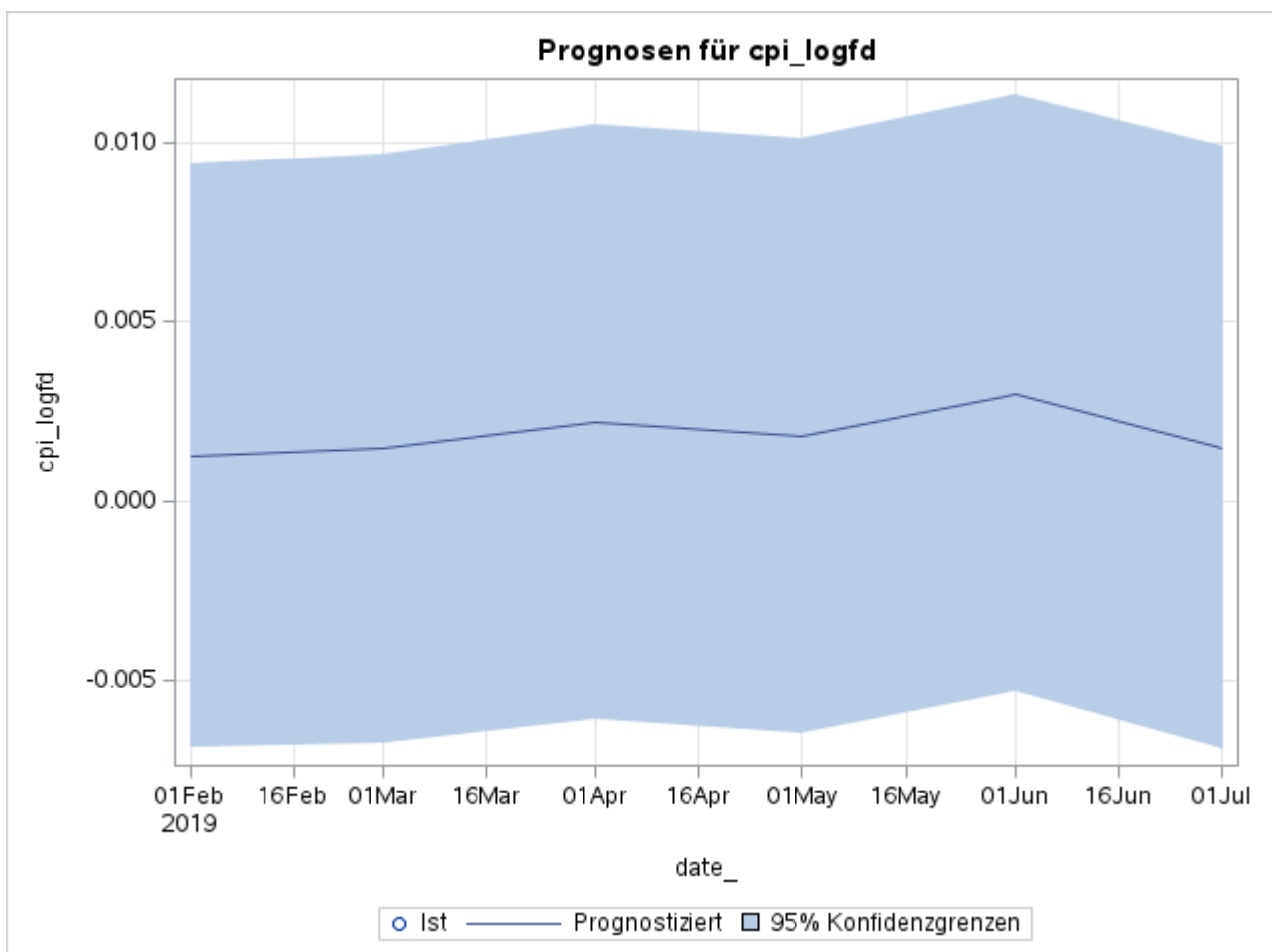
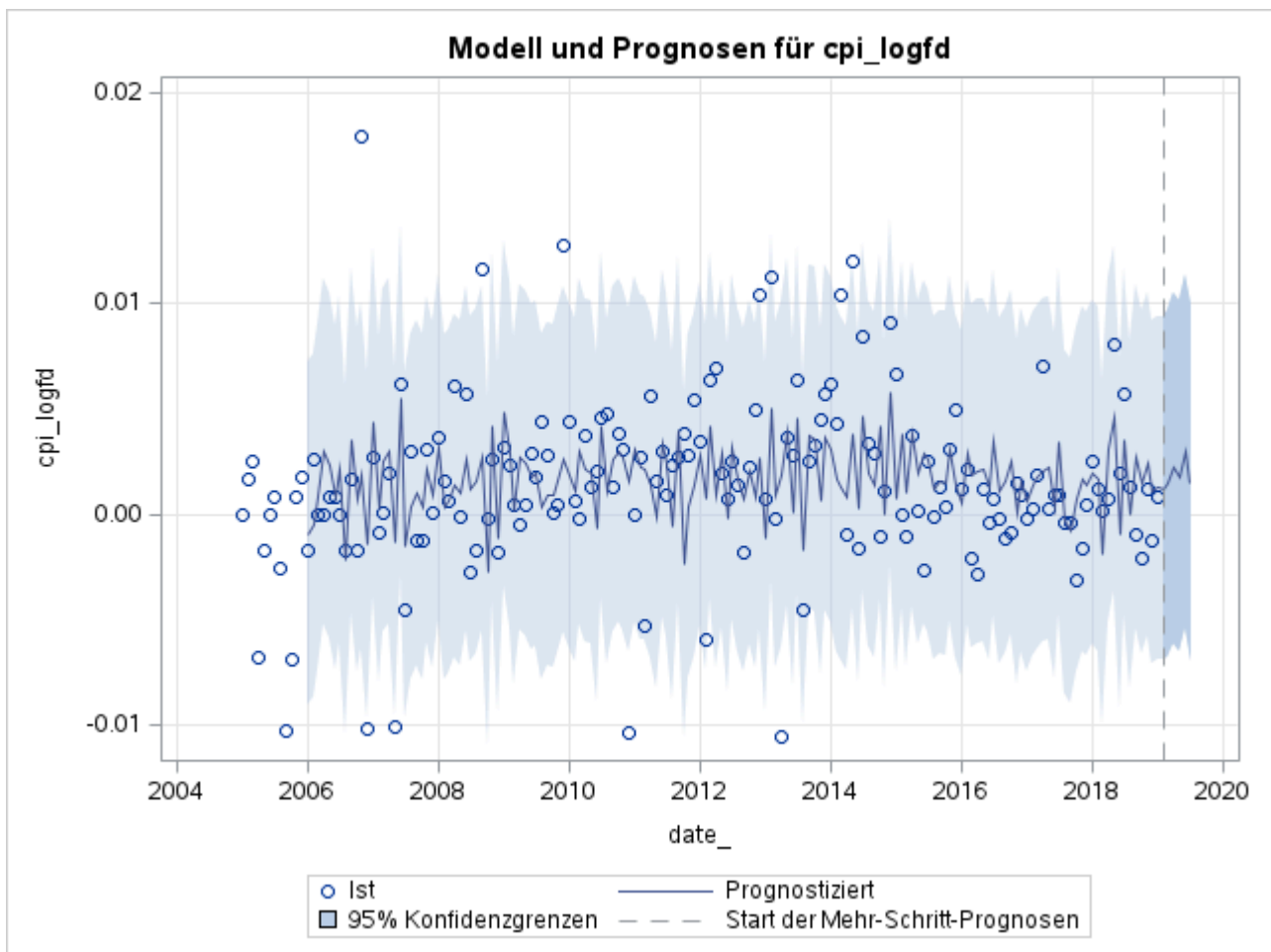
Akkumulierte Response - Impulse in cpi_logfd

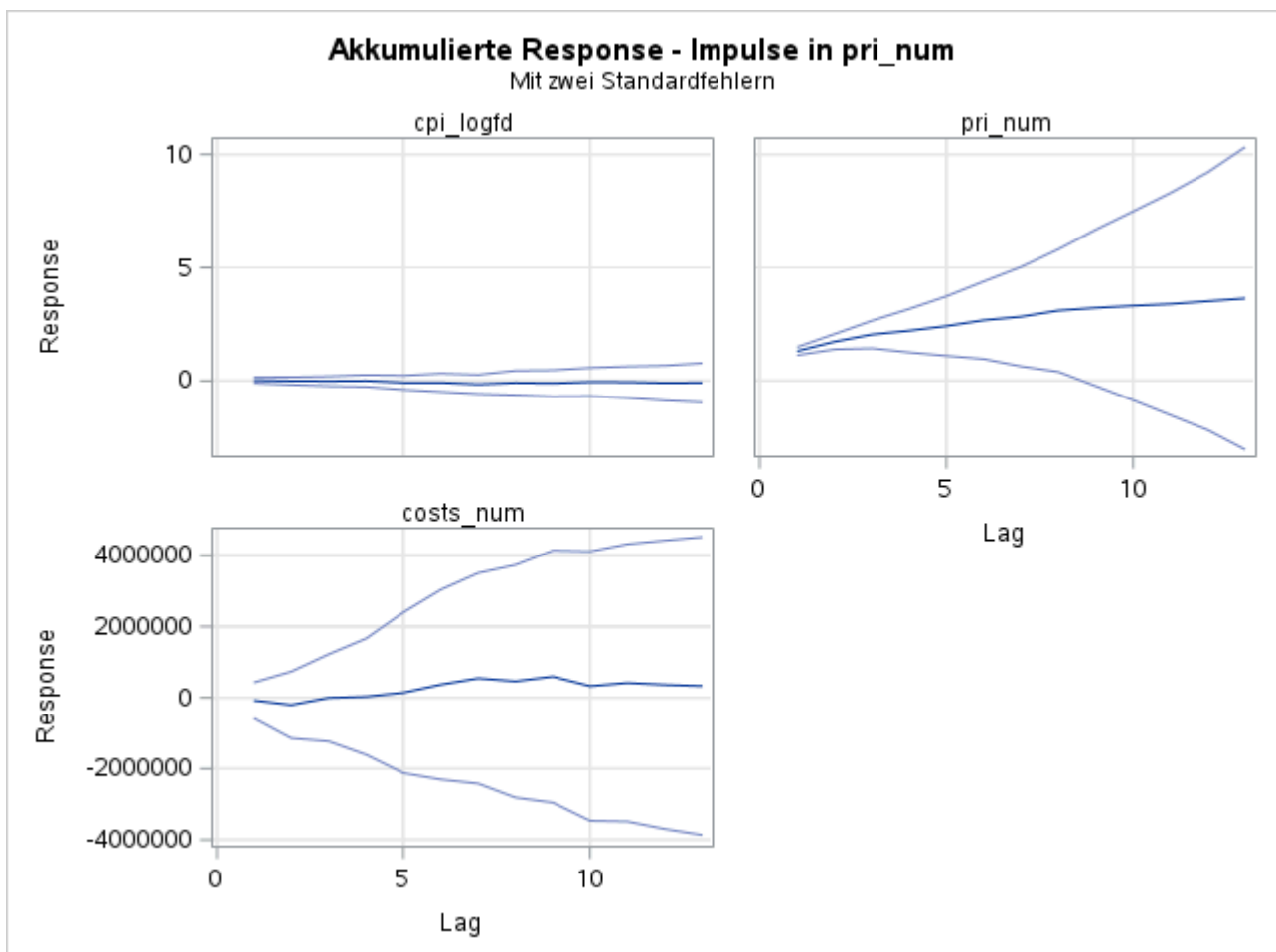
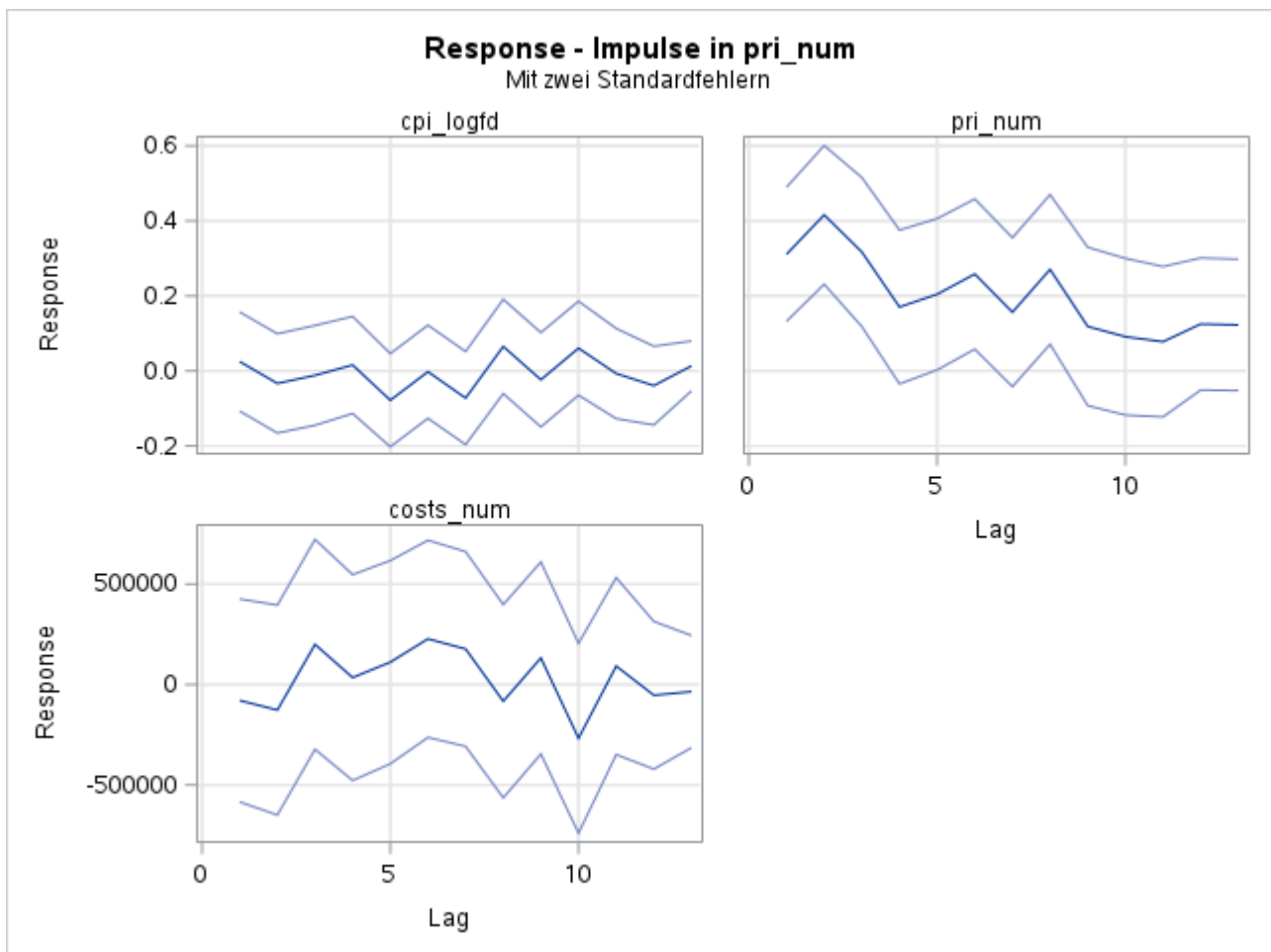
Mit zwei Standardfehlern

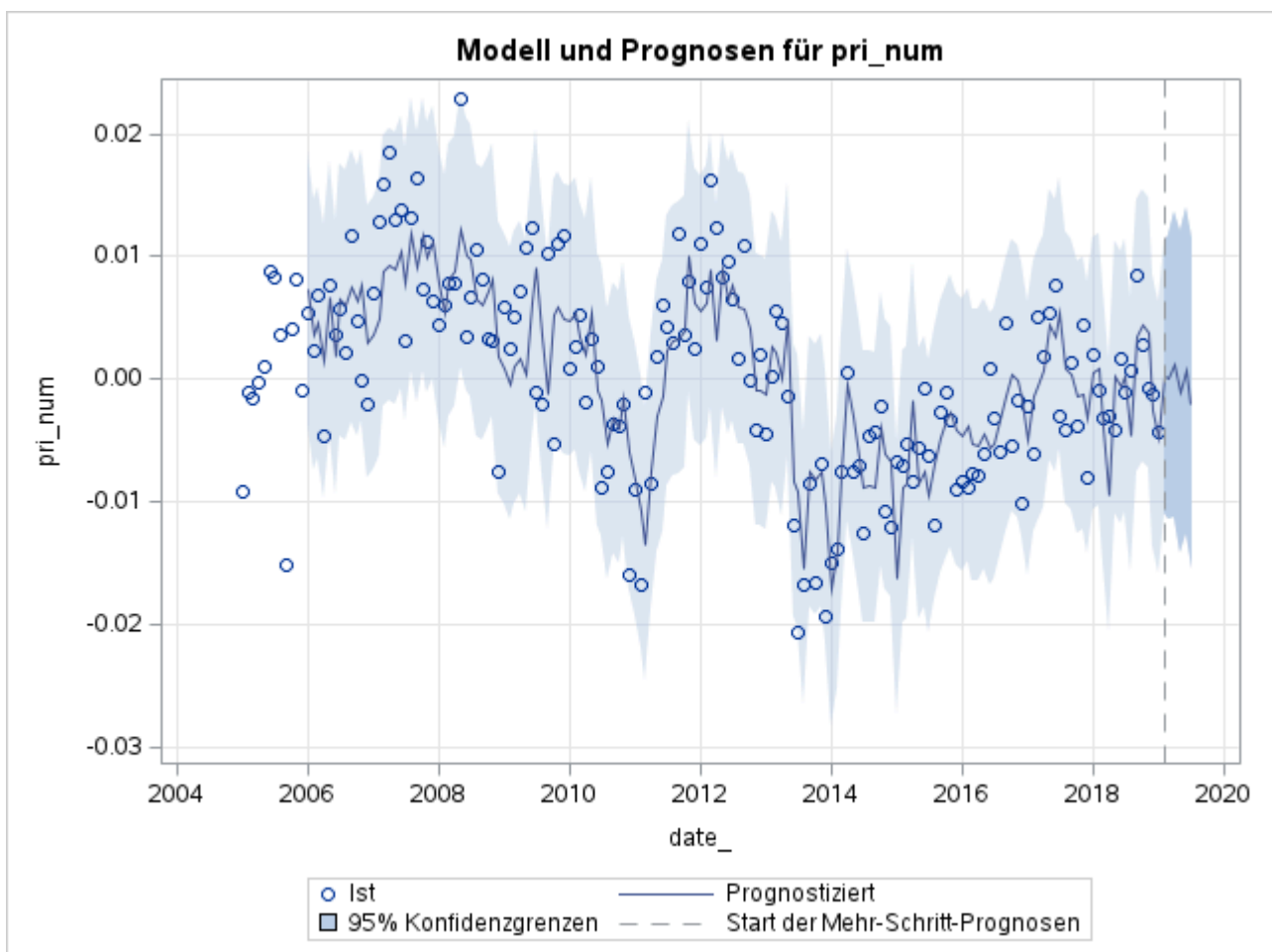
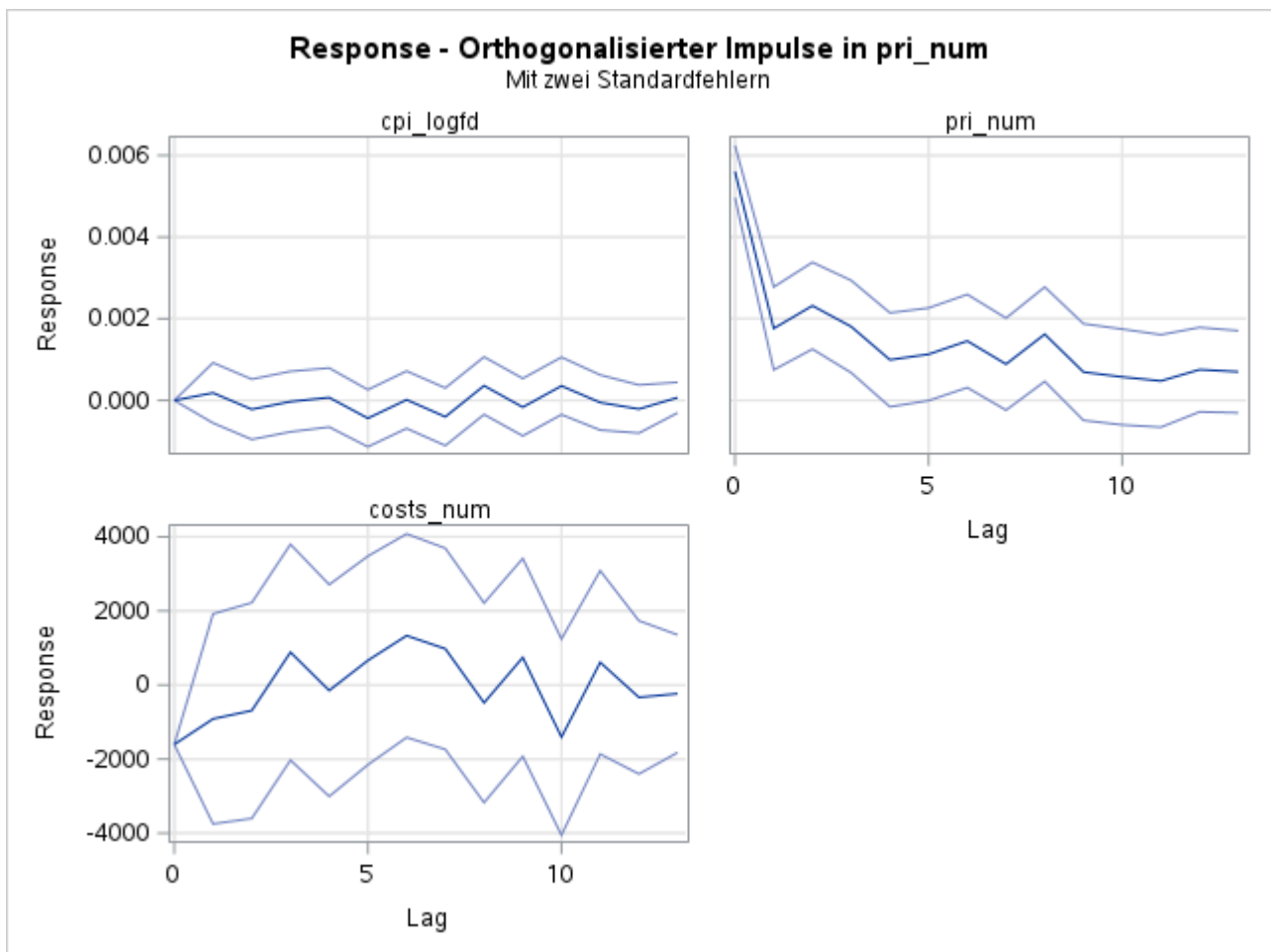
**Response - Orthogonalisierter Impulse in cpi_logfd**

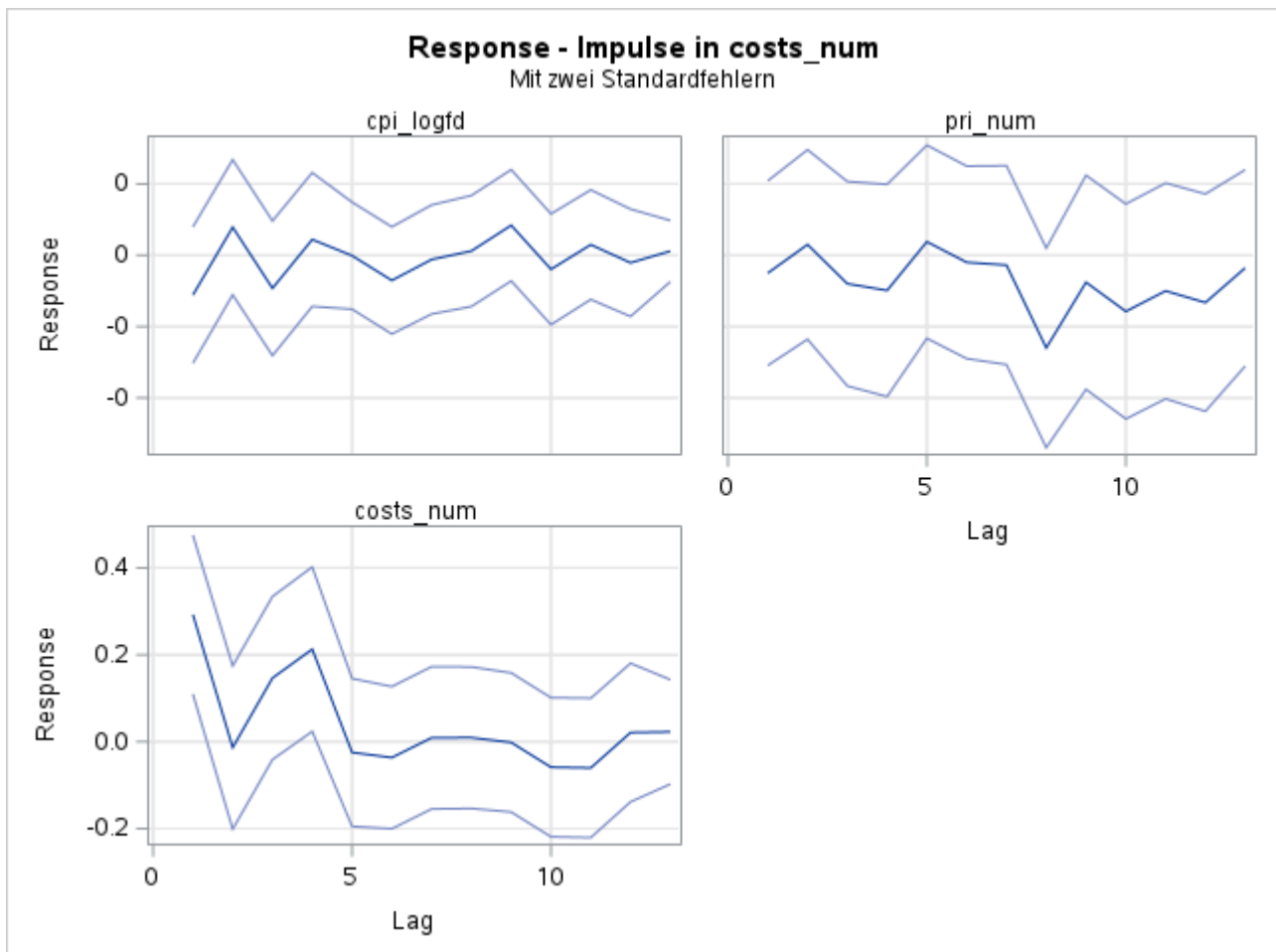
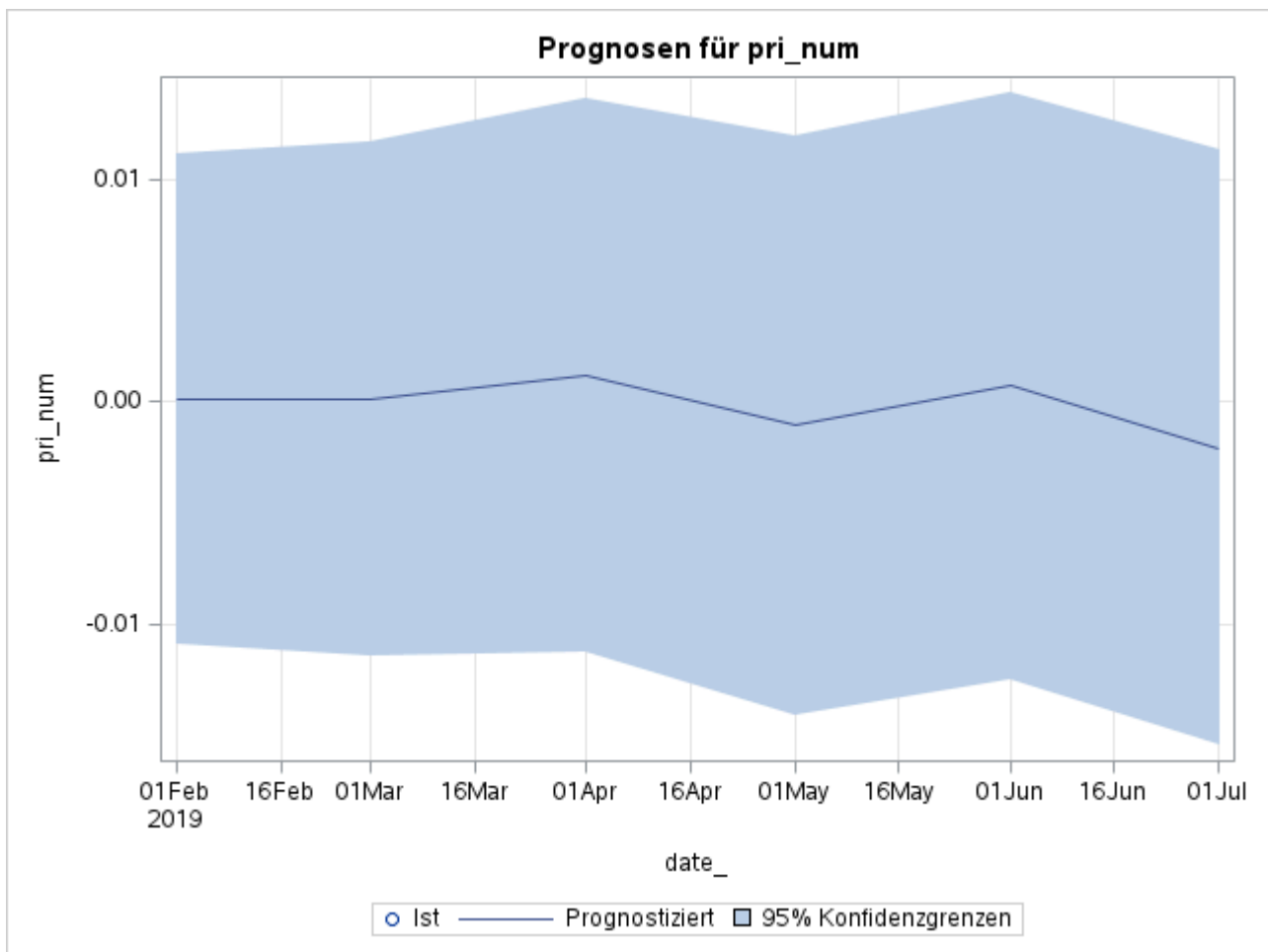
Mit zwei Standardfehlern





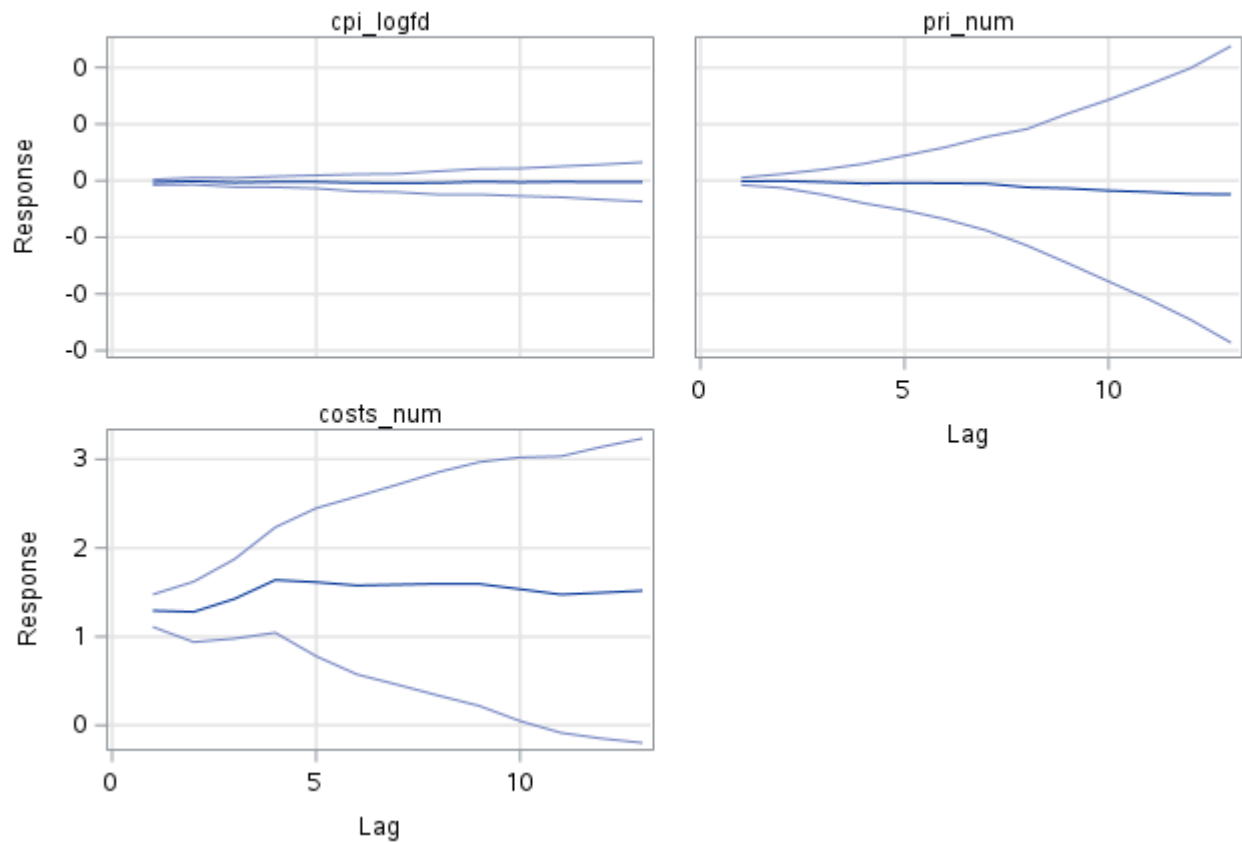






Akkumulierte Response - Impulse in costs_num

Mit zwei Standardfehlern



Response - Orthogonalisierter Impulse in costs_num

Mit zwei Standardfehlern

