

Appendix

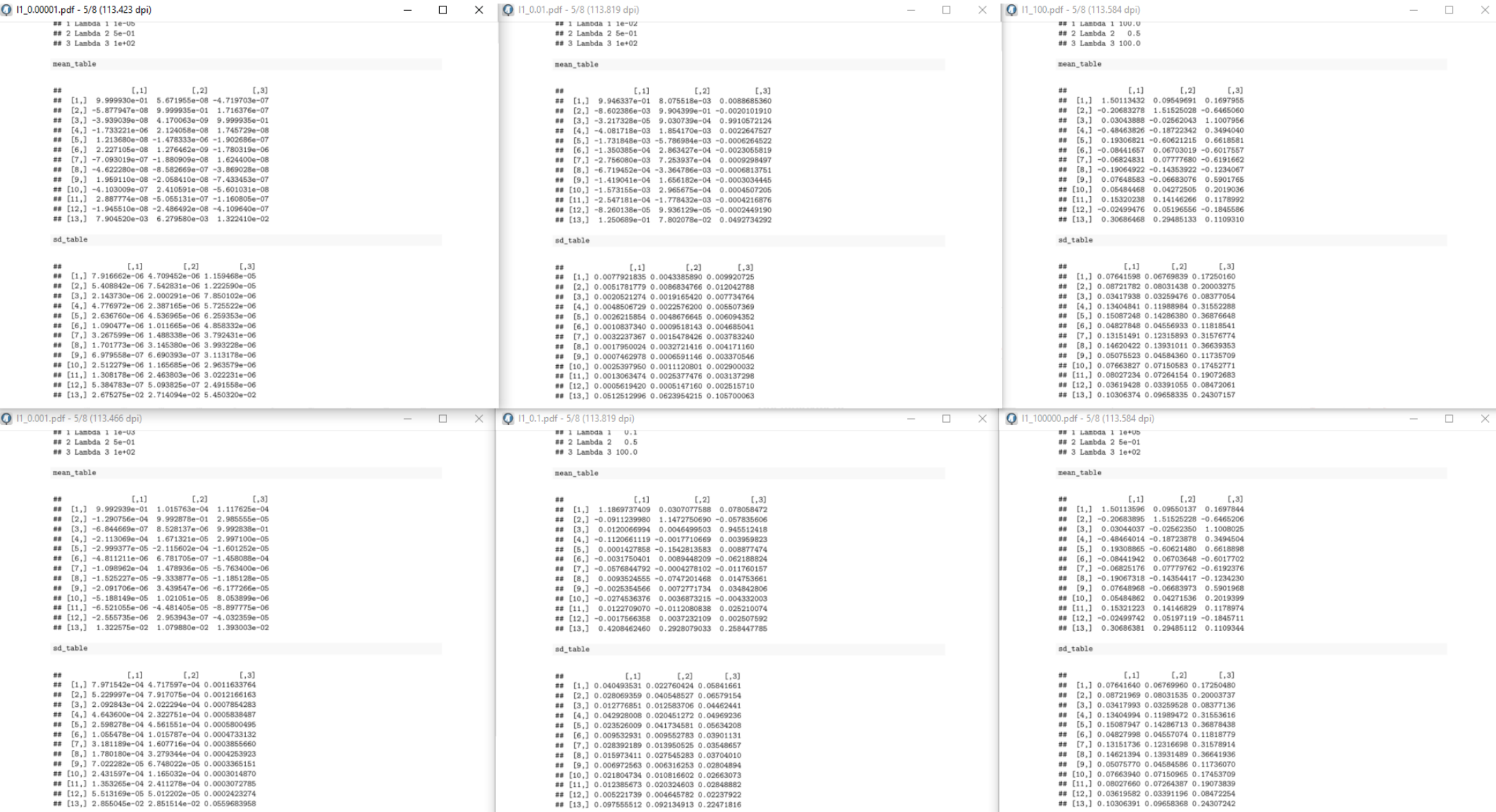


Figure 1: AR Coefficients for varying values of lambda 1

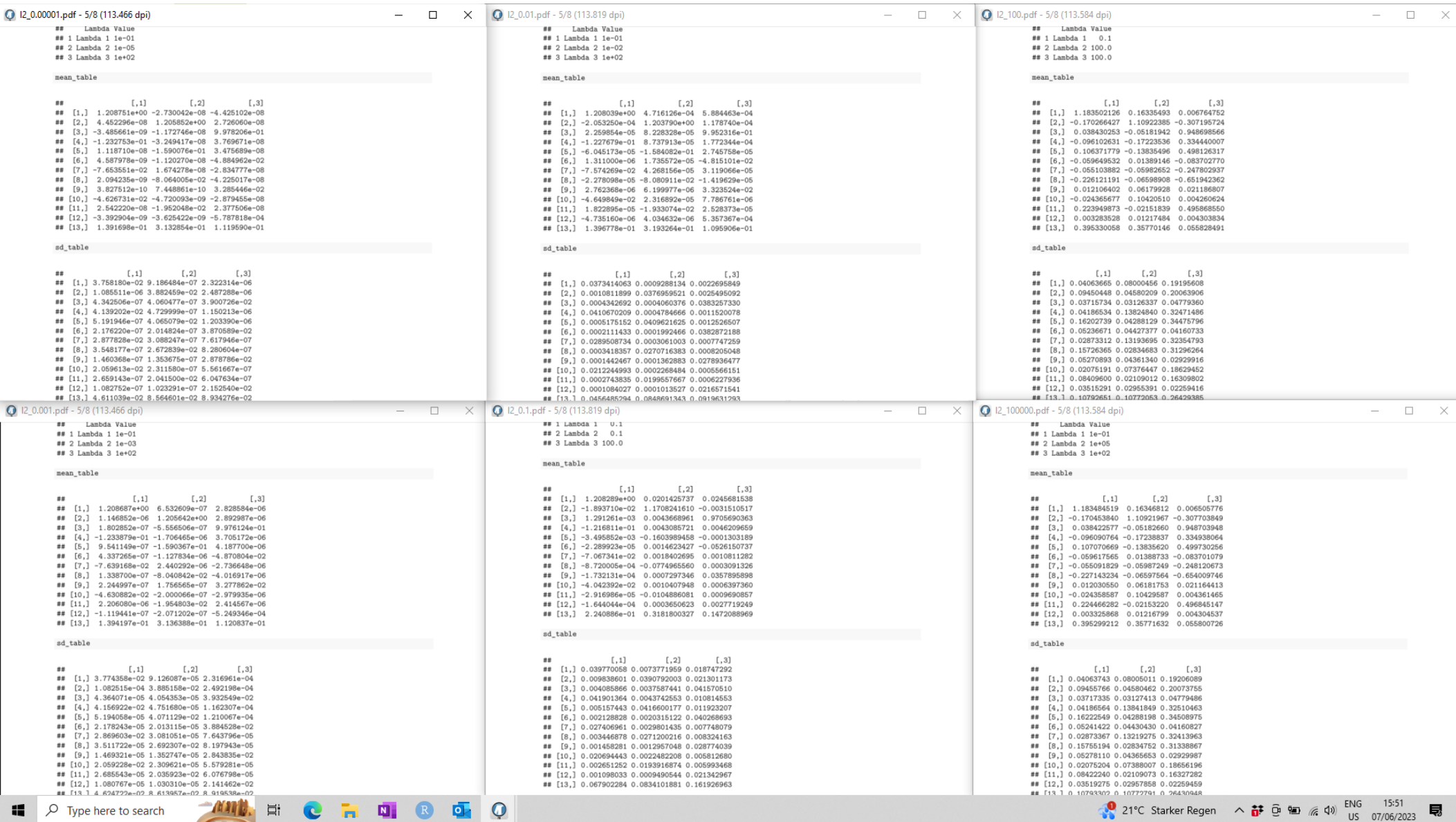


Figure 2: AR Coefficients for varying values of λ_2

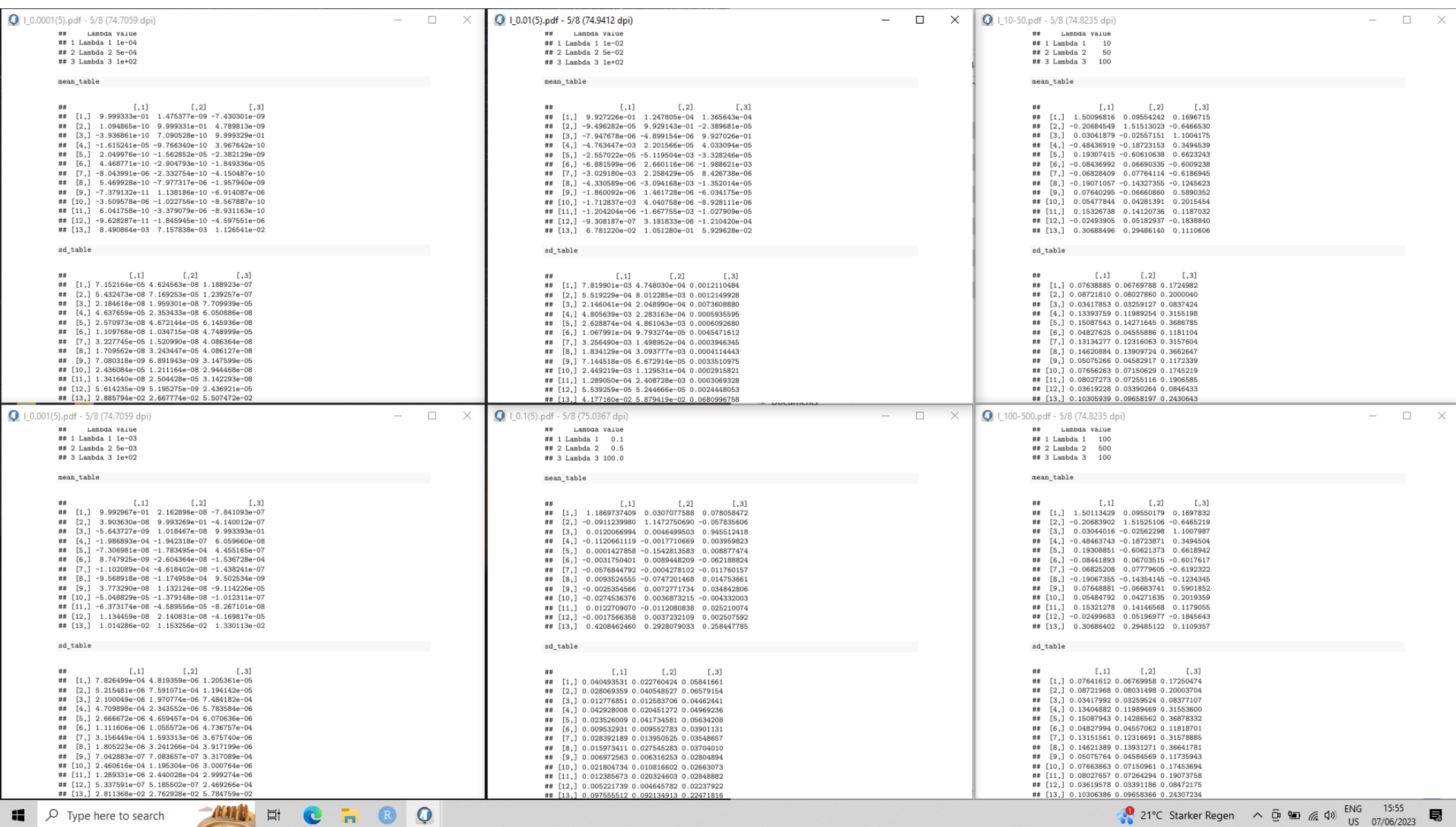


Figure 3: AR Coefficients for varying values of lambda 1 and 2

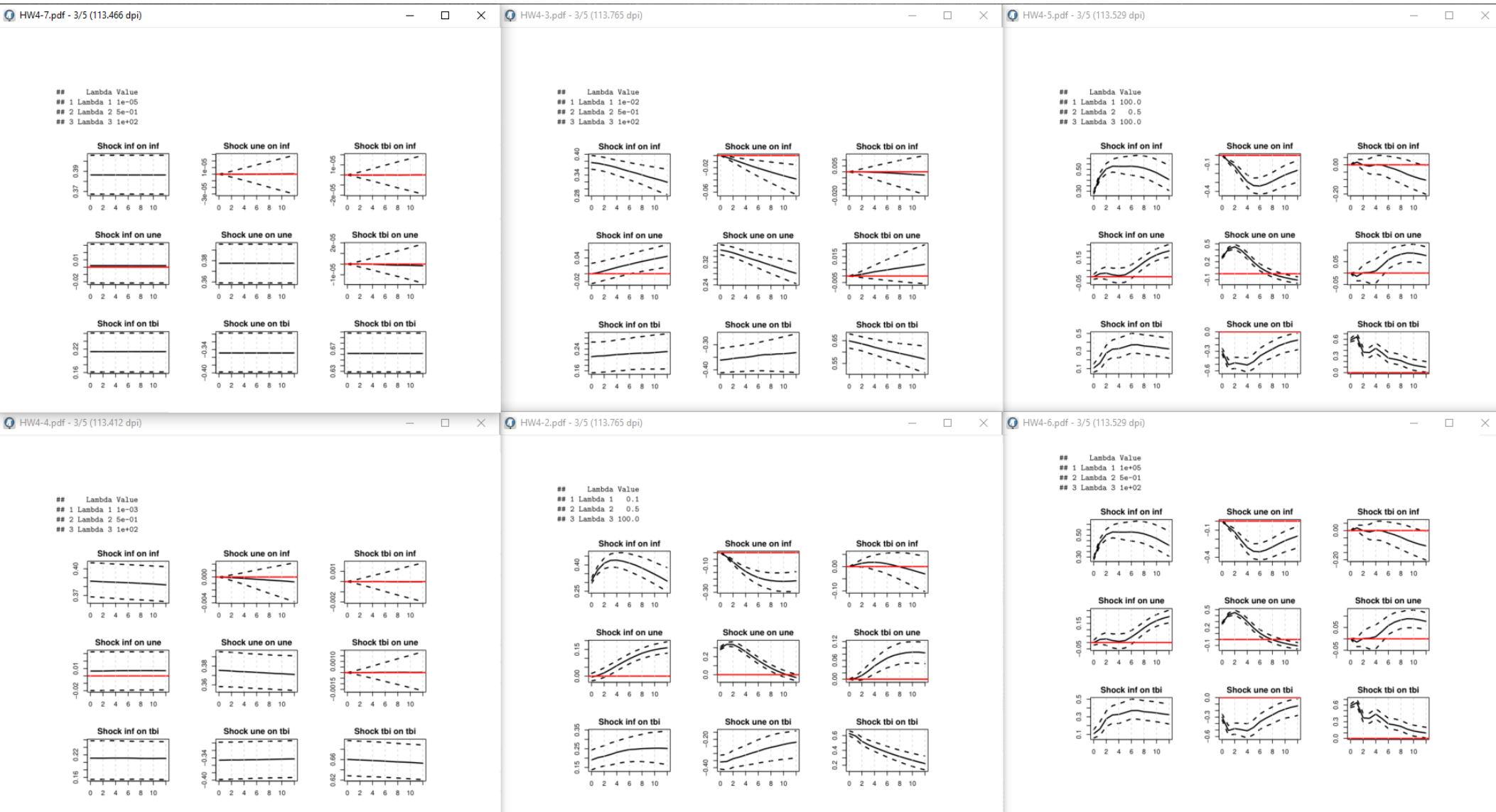


Figure 4: IRFs for varying values of lambda 1

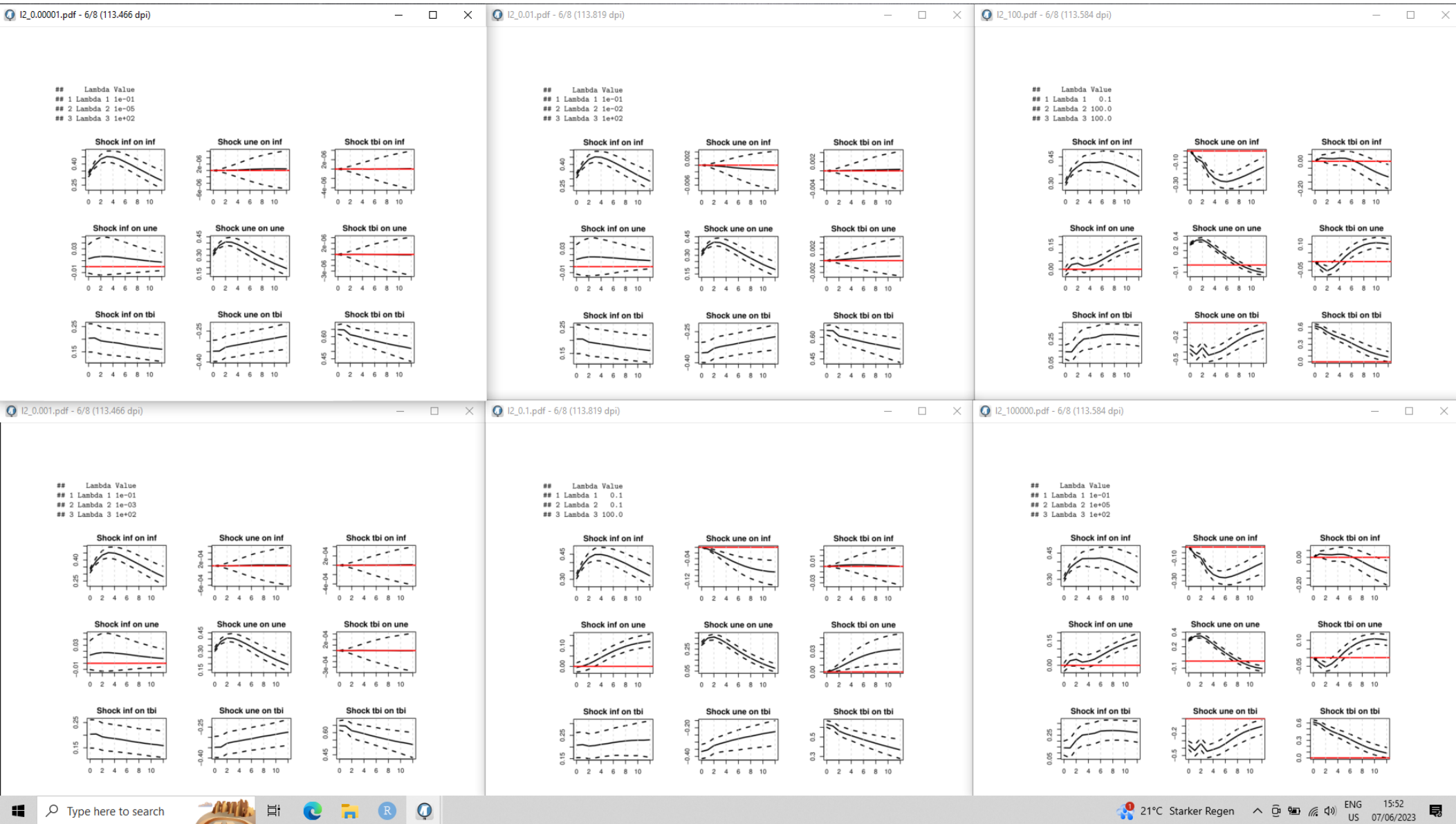


Figure 5: IRFs for varying values of λ

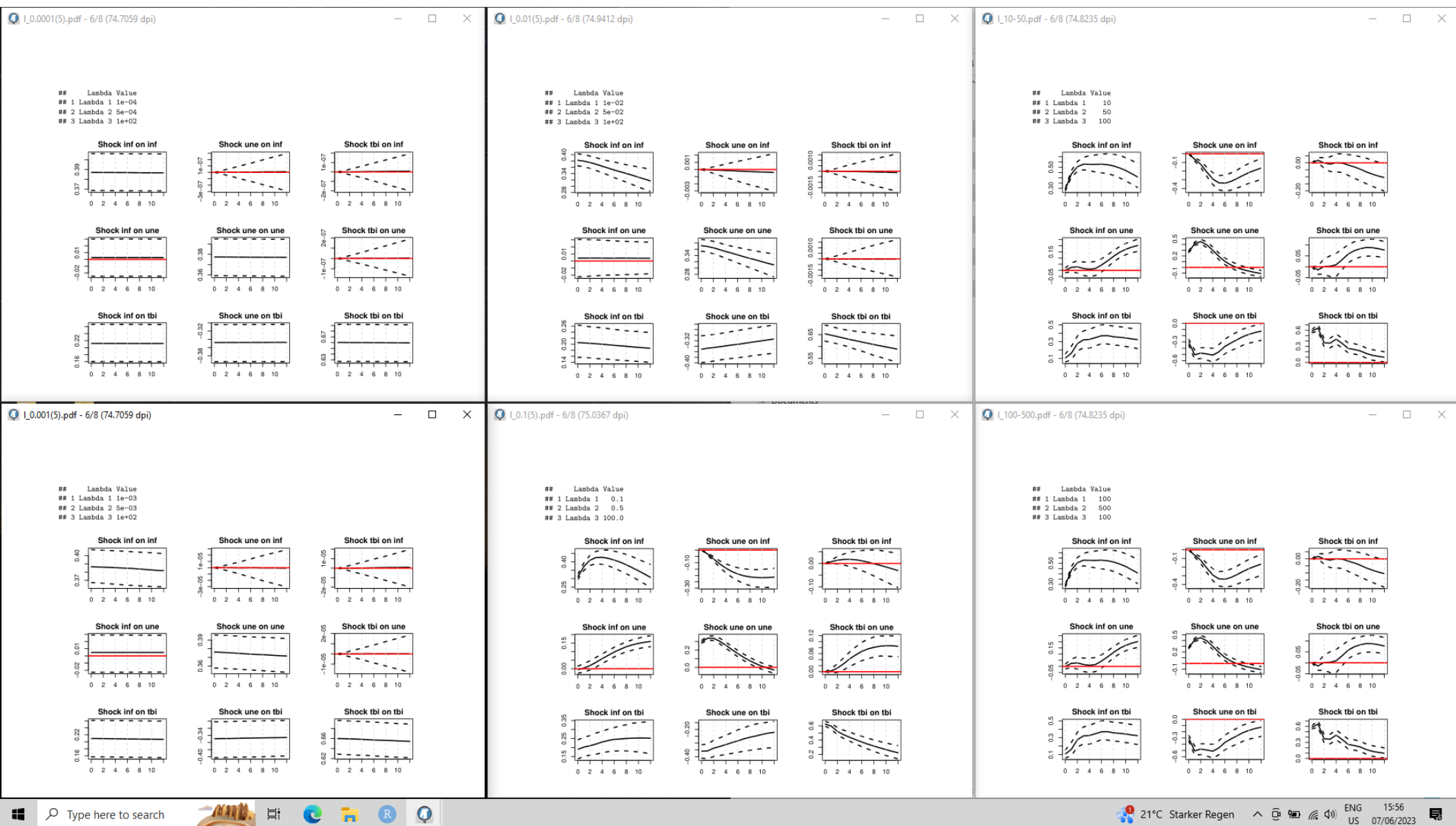


Figure 6: IRFs for varying values of lambda 1 and 2

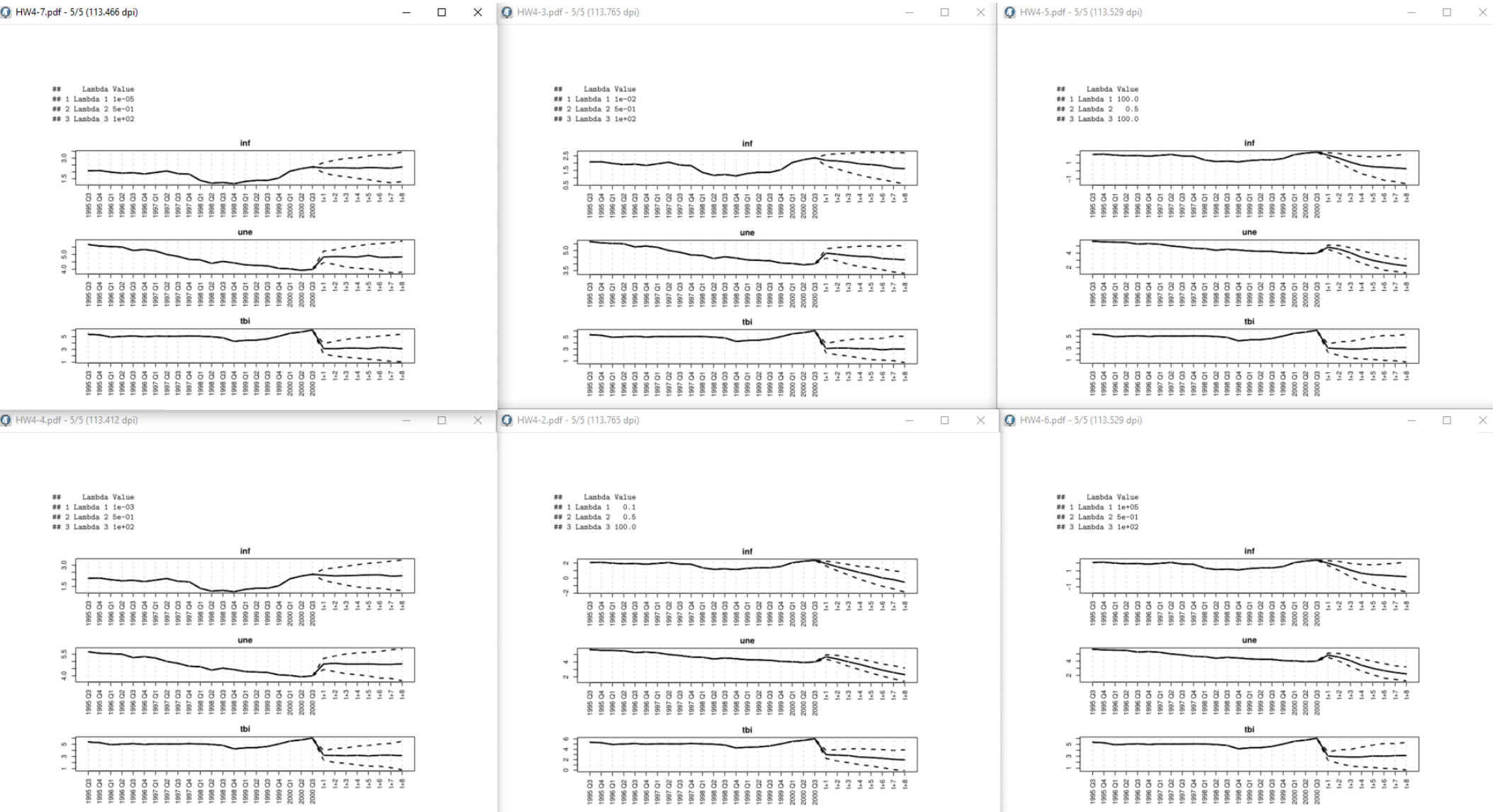


Figure 7: Forecasts for varying values of lambda 1

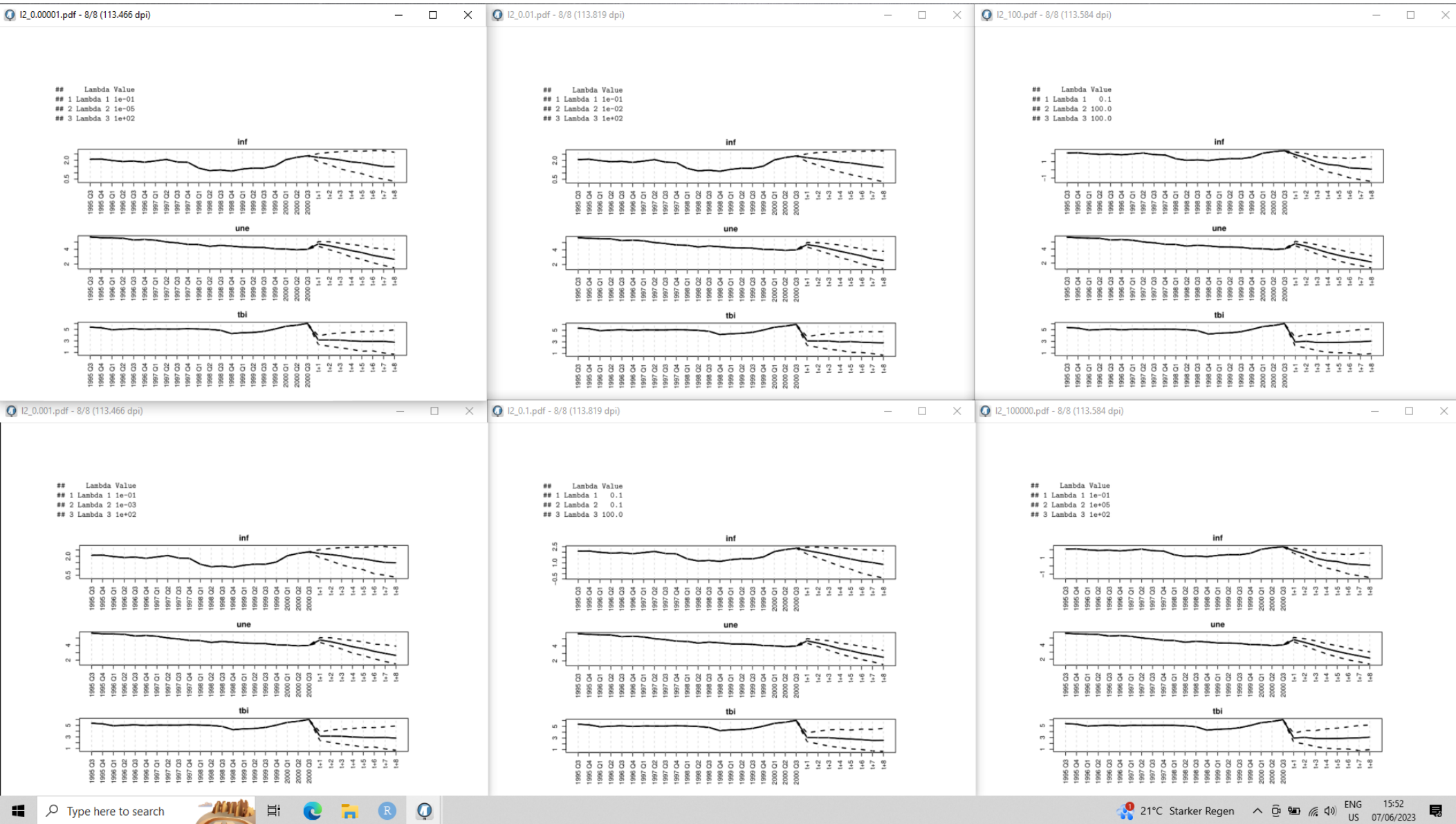


Figure 8: Forecasts for varying values of lambda 2

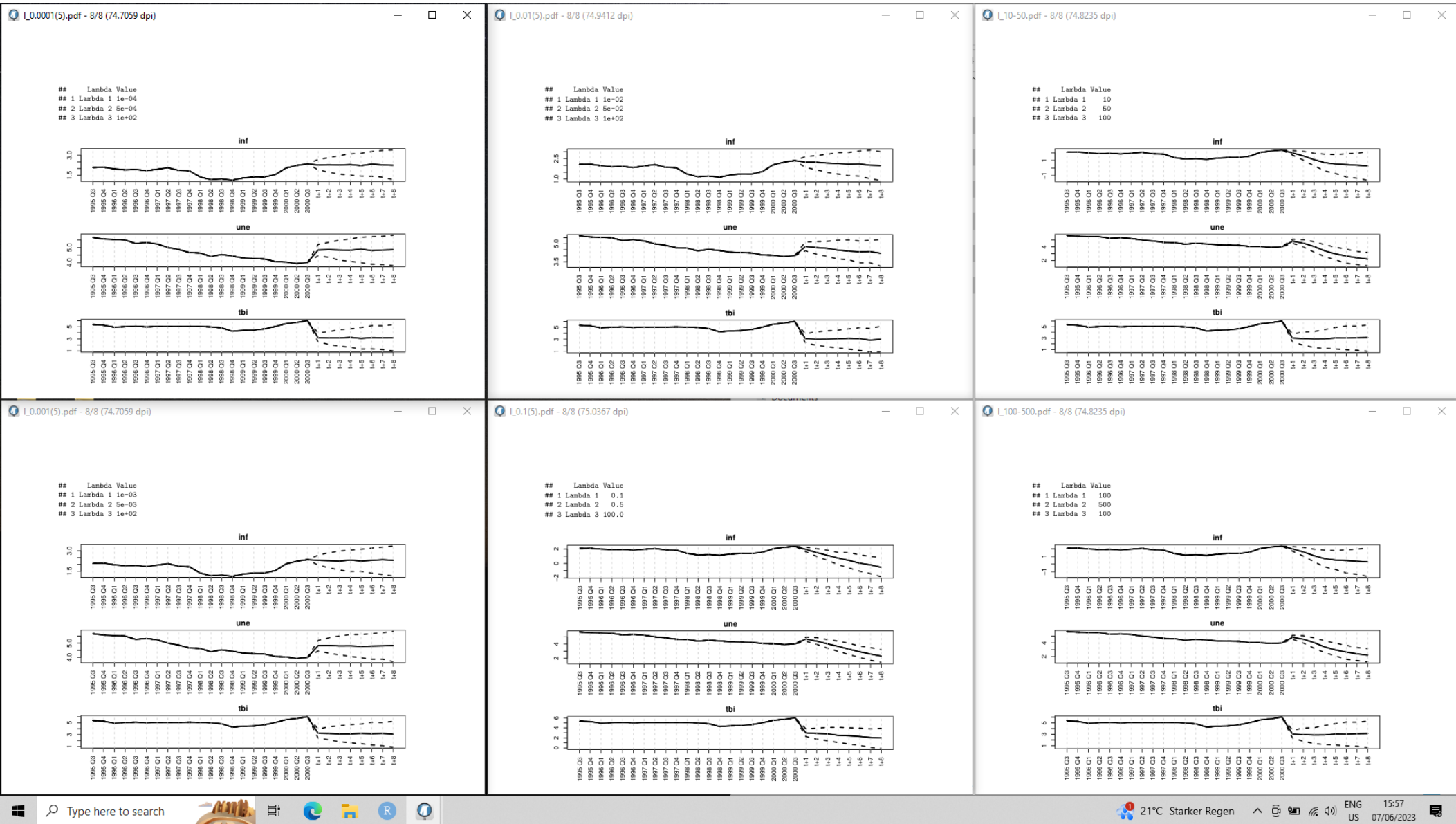


Figure 9: Forecasts for varying values of lambda 1 and 2