# HW4
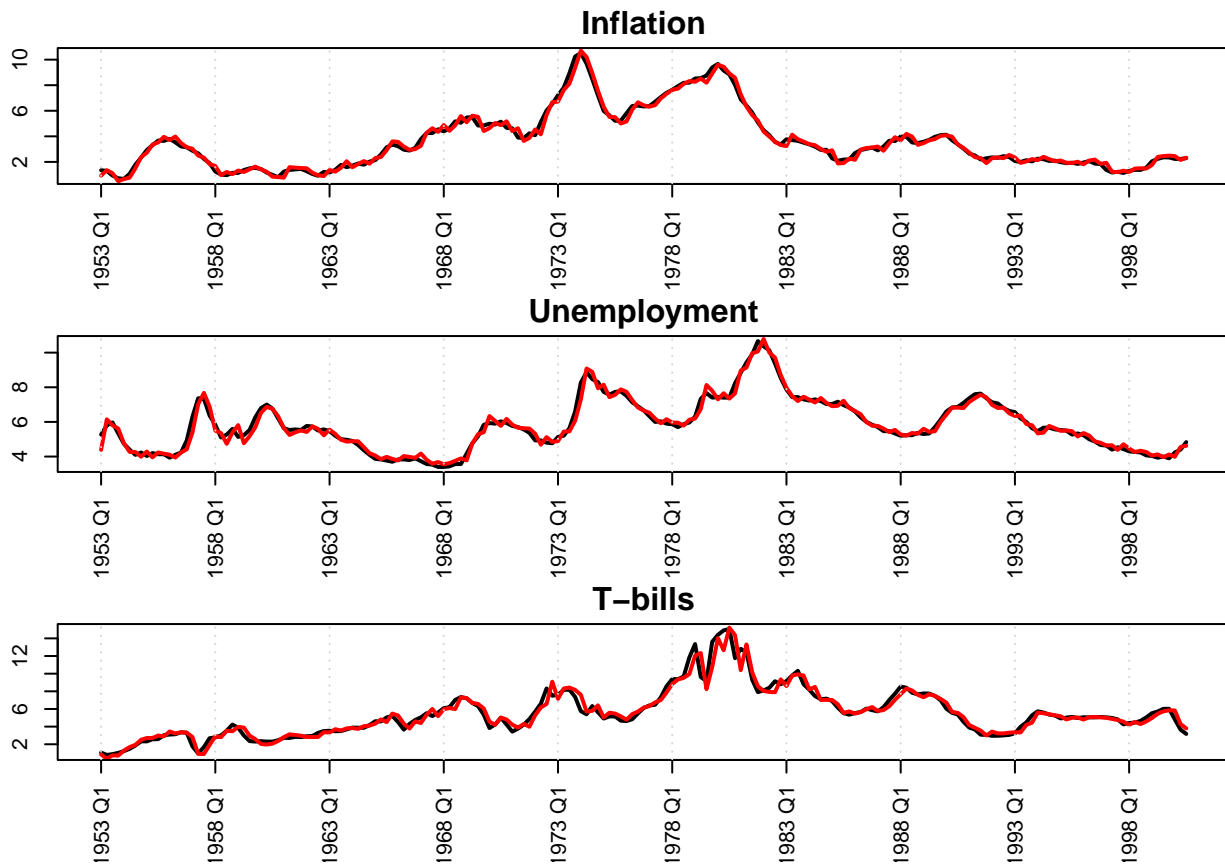
Gabriel Konecny

2023-06-03

Plots should start here:
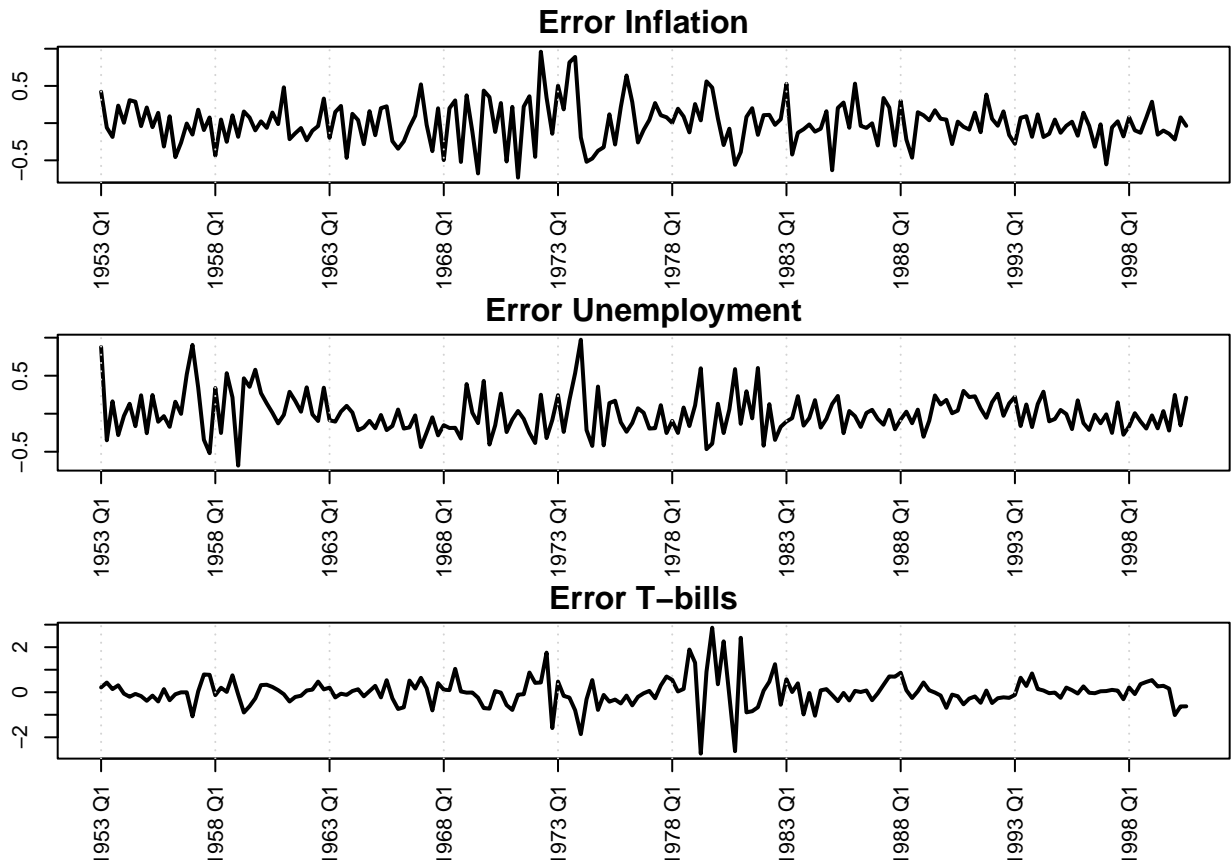
**Inflation**

**Unemployment**

**T−bills**

**Error Inflation**

0.5

−0.5

1953 Q1  1958 Q1  1963 Q1  1968 Q1  1973 Q1  1978 Q1  1983 Q1  1988 Q1  1993 Q1  1998 Q1

**Error Unemployment**

0.5

−0.5

1953 Q1  1958 Q1  1963 Q1  1968 Q1  1973 Q1  1978 Q1  1983 Q1  1988 Q1  1993 Q1  1998 Q1

**Error T−bills**

2

0

−2

1953 Q1  1958 Q1  1963 Q1  1968 Q1  1973 Q1  1978 Q1  1983 Q1  1988 Q1  1993 Q1  1998 Q1
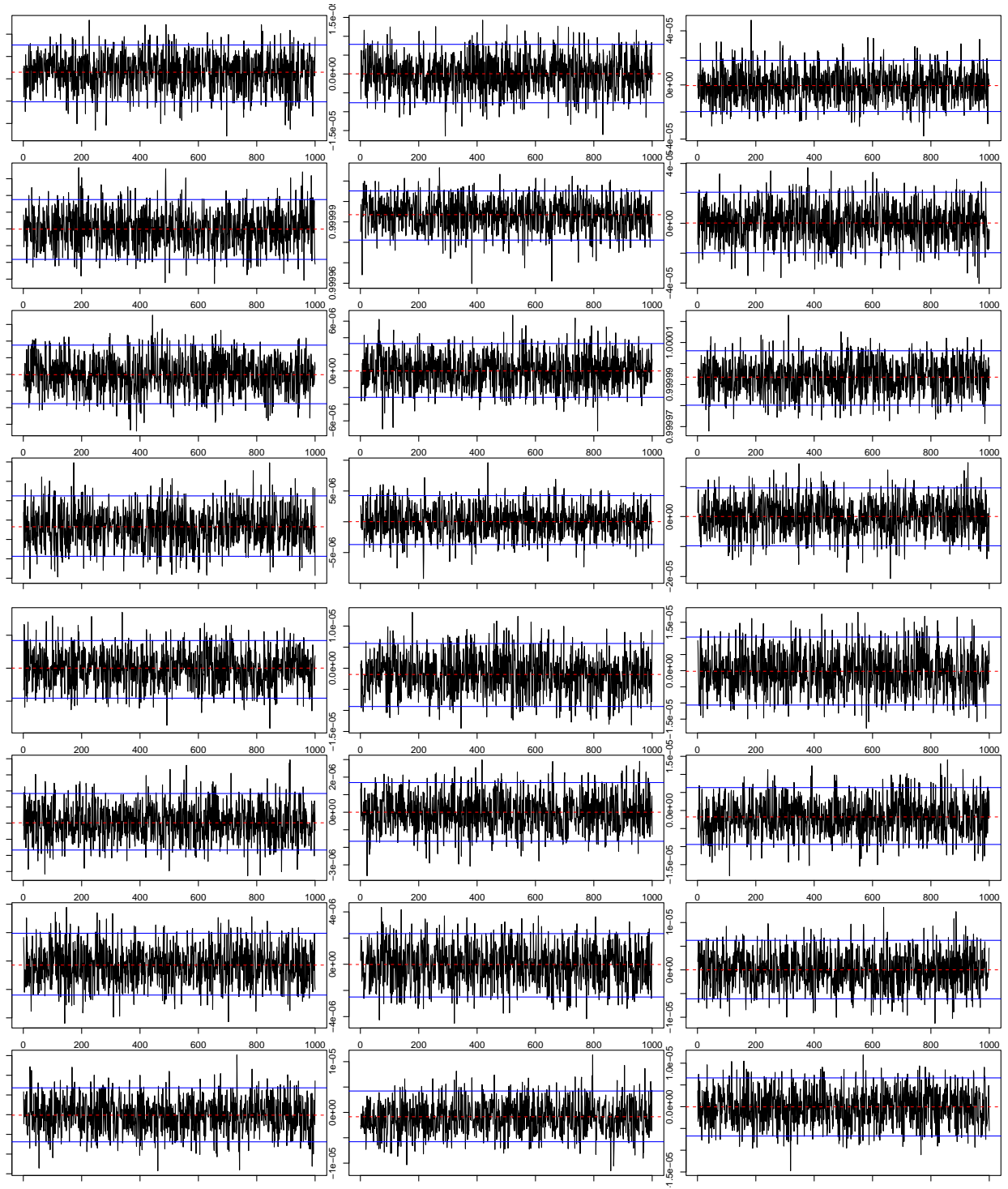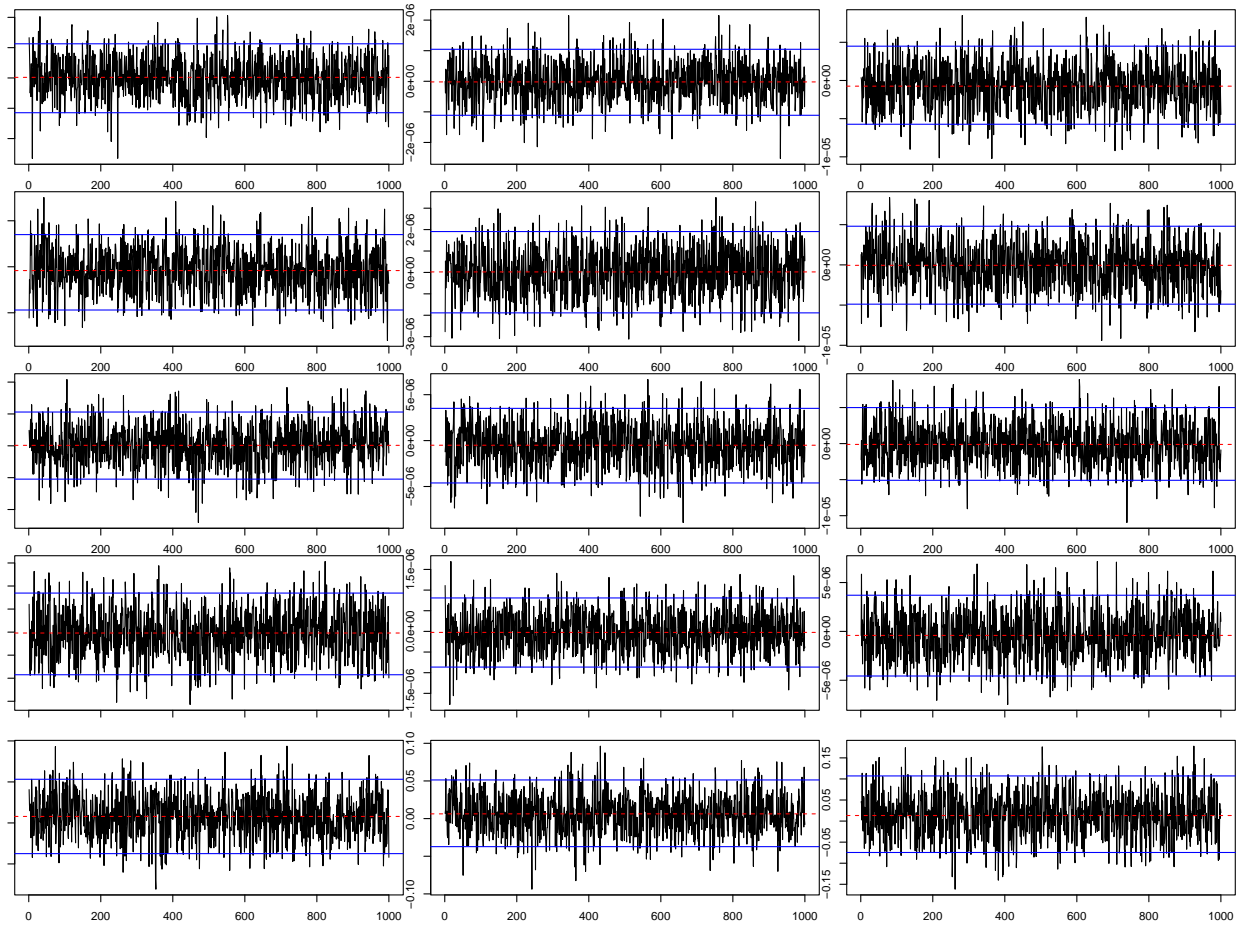
```
##      Lambda Value
## 1 Lambda 1 1e-05
## 2 Lambda 2 5e-01
## 3 Lambda 3 1e+02
```

```
##       Lambda Value
## 1 Lambda 1 1e-05
## 2 Lambda 2 5e-01
## 3 Lambda 3 1e+02
```
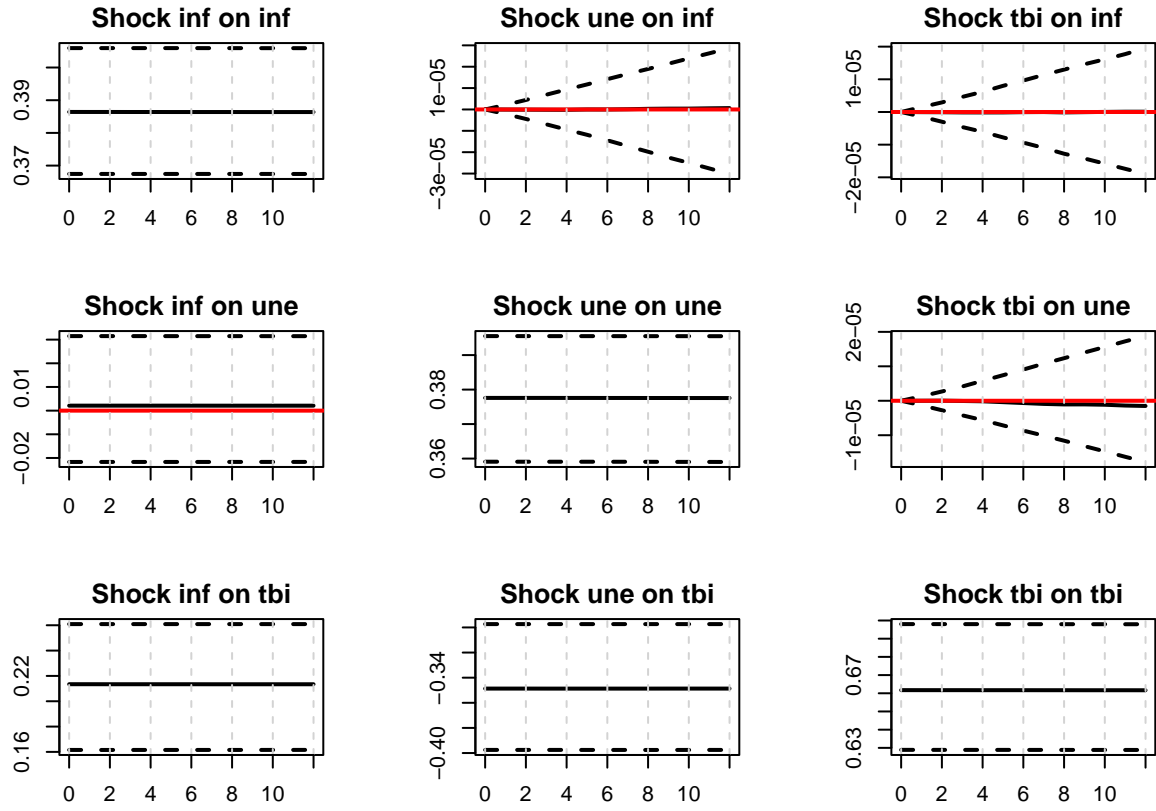
4

```
##       Lambda Value
## 1 Lambda 1 1e-05
## 2 Lambda 2 5e-01
## 3 Lambda 3 1e+02
```

mean_table

```
##                 [,1]          [,2]          [,3]
## [1,]   9.999930e-01  5.671955e-08 -4.719703e-07
## [2,]  -5.877947e-08  9.999935e-01  1.716376e-07
## [3,]  -3.939039e-08  4.170063e-09  9.999935e-01
## [4,]  -1.733221e-06  2.124058e-08  1.745729e-08
## [5,]   1.213680e-08 -1.478333e-06 -1.902686e-07
## [6,]   2.227105e-08  1.276462e-09 -1.780319e-06
## [7,]  -7.093019e-07 -1.880909e-08  1.624400e-08
## [8,]  -4.622280e-08 -8.582669e-07 -3.869028e-08
## [9,]   1.959110e-08 -2.058410e-08 -7.433453e-07
## [10,] -4.103009e-07  2.410591e-08 -5.601031e-08
## [11,]  2.887774e-08 -5.055131e-07 -1.160805e-07
## [12,] -1.945510e-08 -2.486492e-08 -4.109640e-07
## [13,]  7.904520e-03  6.279580e-03  1.322410e-02
```
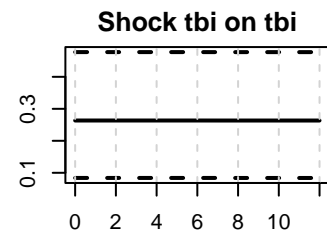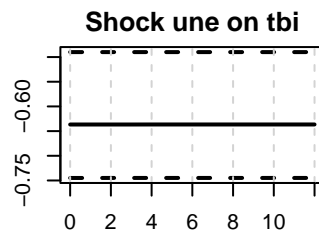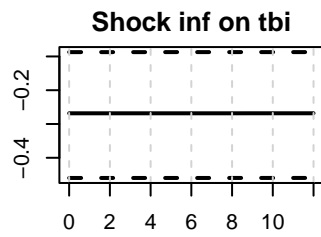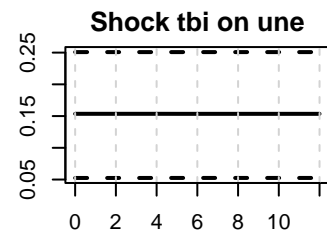
sd_table

```
##                 [,1]          [,2]          [,3]
## [1,]  7.916662e-06 4.709452e-06 1.159468e-05
## [2,]  5.408842e-06 7.542831e-06 1.222590e-05
## [3,]  2.143730e-06 2.000291e-06 7.850102e-06
## [4,]  4.776972e-06 2.387165e-06 5.725522e-06
## [5,]  2.636760e-06 4.536965e-06 6.259353e-06
## [6,]  1.090477e-06 1.011665e-06 4.858332e-06
## [7,]  3.267599e-06 1.488338e-06 3.792431e-06
## [8,]  1.701773e-06 3.145380e-06 3.993228e-06
## [9,]  6.979558e-07 6.690393e-07 3.113178e-06
## [10,] 2.512279e-06 1.165685e-06 2.963579e-06
## [11,] 1.308178e-06 2.463803e-06 3.022231e-06
## [12,] 5.384783e-07 5.093825e-07 2.491558e-06
## [13,] 2.675275e-02 2.714094e-02 5.450320e-02
```
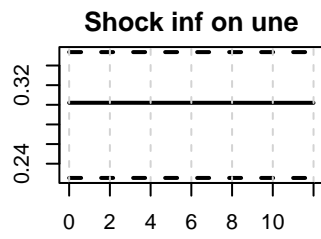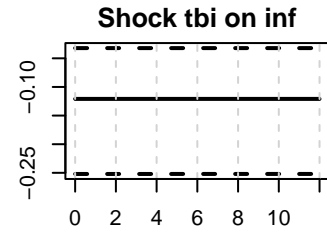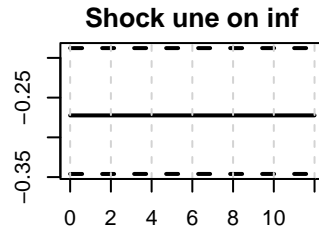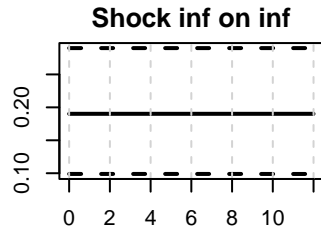
```
##      Lambda Value
## 1 Lambda 1 1e-05
## 2 Lambda 2 5e-01
## 3 Lambda 3 1e+02
```

```
##       Lambda Value
## 1 Lambda 1 1e-05
## 2 Lambda 2 5e-01
## 3 Lambda 3 1e+02
```

**Shock inf on inf**

**Shock une on inf**

**Shock tbi on inf**

**Shock inf on une**

**Shock une on une**

**Shock tbi on une**

**Shock inf on tbi**

**Shock une on tbi**

**Shock tbi on tbi**

```
##      Lambda Value
## 1 Lambda 1 1e-05
## 2 Lambda 2 5e-01
## 3 Lambda 3 1e+02
```

**inf**

**une**

**tbi**