

General writeup

Marco Brianti

Laura Gati

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1 VAR Results - Comparison of different specifications

1.1 Relative prices LR horizon 8

Time it took, for 500 bootstrap, Mac: 61 min

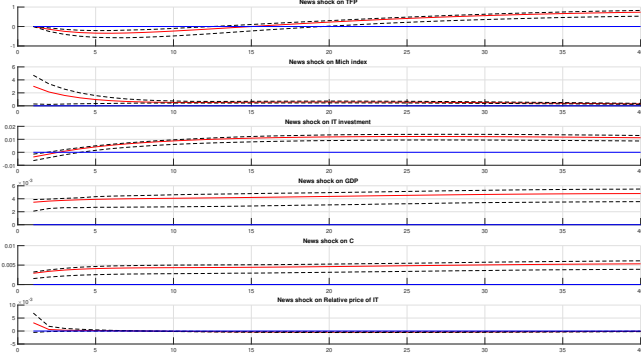
Time it took, for 500 bootstrap, server (w/o parpool): 140 min

Time it took, for 500 bootstrap, server (w/ parpool): ? min

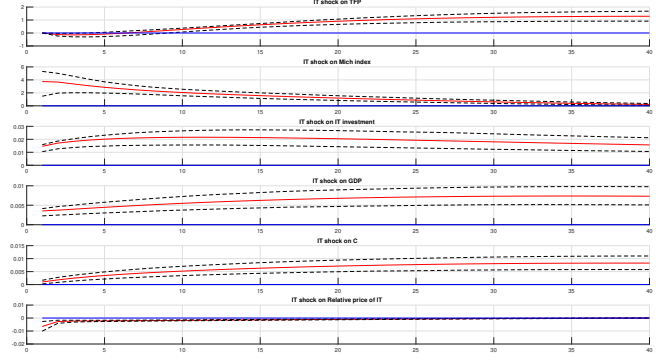
'News' 'IT' 'Total'

'0.17231' '0.5386' '0.7109'

	News	IT	Total
Share of TFP FEV explained	0.2	0.5	0.7



(a) News



(b) IT

1.2 Capital prices LR horizon 8

	News	IT	Total
Share of TFP FEV explained	0.4	0.2	0.6