VAR Granger Causality/Block Exogeneity Wald Tests
Date: 02/13/17 Time: 16:04
Sample: 1960Q1 2000Q4
Included observations: 162

Dependent variable: INFLATION

Excluded	Chi-sq	df	Prob.
UNEMPLOYM	4.787956	2	0.0913
FED_FUNDS	2.374417	2	0.3051
All	13.71324	4	0.0083

Dependent variable: UNEMPLOYMENT

Excluded	Chi-sq	df	Prob.
INFLATION	4.194538	2	0.1228
FED_FUNDS	14.38698	2	0.0008
All	34.29117	4	0.0000

Dependent variable: FED_FUNDS

Excluded	Chi-sq	df	Prob.
INFLATION	17.24168	2	0.0002
UNEMPLOYM	19.88638	2	0.0000
All	27.91950	4	0.0000