VAR Granger Causality/Block Exogeneity Wald Tests
Date: 02/12/17 Time: 14:39
Sample: 1960Q1 2000Q4
Included observations: 153

Dependent variable: INFLATION

Excluded	Chi-sq	df	Prob.
UNEMPLOYM	24.46047	11	0.0109
FED_FUNDS	17.18490	11	0.1025
All	56.64282	22	0.0001

Dependent variable: UNEMPLOYMENT

Excluded	Chi-sq	df	Prob.
INFLATION	18.21997	11	0.0766
FED_FUNDS	34.51825	11	0.0003
All	74.04525	22	0.0000

Dependent variable: FED_FUNDS

Excluded	Chi-sq	df	Prob.
INFLATION	34.30730	11	0.0003
UNEMPLOYM	53.44014	11	0.0000
All	80.57542	22	0.0000