Structural VAR Estimates

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Date: 02/10/17 Time: 12:35
Sample (adjusted): 1962Q4 2000Q4
Included observations: 153 after adjustments
Estimation method: method of scoring (analytic derivatives)
Convergence achieved after 3 iterations
Structural VAR is over-identified (2 degrees of freedom)

Model: Ae = Bu where E[uu']=I
Restriction Type: short-run pattern matrix
A =

1	0	0
C(1)	1	0
-1.5	1.25	1

B =

C(2)	0	0
0	C(3)	0
0	0	C(4)

	Coefficient	Std. Error	z-Statistic	Prob.
C(1)	0.009744	0.017639	0.552420	0.5807
C(2)	0.956917	0.054703	17.49286	0.0000
C(3)	0.208783	0.011935	17.49286	0.0000
C(4)	1.579784	0.090310	17.49286	0.0000

Log likelihood	-474.8514			
LR test for over-identification:				
Chi-square(2)	250.0161		Probability	0.0000

Estimated A matrix:

1.000000	0.000000	0.000000
0.009744	1.000000	0.000000
-1.500000	1.250000	1.000000

Estimated B matrix:

0.956917	0.000000	0.000000
0.000000	0.208783	0.000000
0.000000	0.000000	1.579784