VAR Tools

All the programs below except impulsdt are implemented in both R and matlab. The R versions are the ones I use currently in research and thus either are now or are on their way to being more thoroughly tested and up to date. I'll still correct any reported errors in the m files.

rfvar3
: Estimates a reduced form VAR, allowing automatic implementation of "Minnesota prior" style dummy observations favoring persistence. Also allows breaks in the data, which makes it possible to use more general dummy observations

matrictint
: Scale factor for a matrix *t* distribution, like the posterior from a VAR

mgnldnsty
: Computes a VAR estimate and the integrated posterior, with a proper prior specified using dummy observations

impulsdtrf
: Impulse responses from a VAR, using the output of rfvar3 or mgnldnsty

varprior
: Generates the dummy observations that implement the parts of the Minnesota prior not included in rfvar3.

impulsdt
: Impulse responses from a SVAR $A(L)$ operator. Generally using impulsdtrf with non-identity A_0 is more convenient

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R/	02-Jun-2005 16:39	-	
matlab/	07-Mar-2004 22:21	-	