**Pro VAR model**

Ceny bydlení v Kanadě – <https://fred.stlouisfed.org/series/QCAN628BIS>

Směnný kurz (kolik CAD dostanu za 1 USD) – <https://fred.stlouisfed.org/series/CCUSMA02CAM618N>

Policy Interest Rate - <https://fred.stlouisfed.org/series/IRSTCB01CAM156N>

\Delta CPI – [https://fred.stlouisfed.org/series/CPALCY01CAM661N#](https://fred.stlouisfed.org/series/CPALCY01CAM661N)

Real GDP – <https://fred.stlouisfed.org/series/NGDPRSAXDCCAQ> (udělat output gap)

Import price index – <https://fred.stlouisfed.org/series/COCANZ21>

M2 – <https://fred.stlouisfed.org/series/MAM2A2CAM189S>

Earnings for Canada – <https://fred.stlouisfed.org/series/CANHOUREAMISMEI>

Zdroje: (<https://www.sciencedirect.com/science/article/pii/S0304393222001076>, <https://www.bankofengland.co.uk/-/media/boe/files/quarterly-bulletin/1993/var-models-of-inflation.pdf>, <https://www.bankofcanada.ca/2025/03/price-check-inflation-in-canada/>, <https://cupe.ca/sites/cupe/files/field_publication_past_issues/economy_at_work_winter_2022_en.pdf>, )

**Pro Phillips Curve**

(zdroje: <https://crei.cat/wp-content/uploads/2016/07/cgg_jel1999.pdf> a <https://perhuaman.wordpress.com/wp-content/uploads/2014/06/gali_polc3adtica_monetaria.pdf>)

Kalibrace:

– <https://www.bankofcanada.ca/wp-content/uploads/2010/01/tr97.pdf>

– <https://www.imf.org/external/pubs/ft/wp/2011/wp11121.pdf>

**ARMA model**

Pouze CPI

**Proměnné**

|  |  |  |
| --- | --- | --- |
| Název | Označení | Model Code |
| Logaritmus HDP |  | l\_y |
| Potenciální produkt |  | l\_y\_trnd |
| Output gap |  | l\_y\_gap |
| Inflace |  | dl\_l\_cpi |
| Ceny bydlení |  | l\_phousing |
| Směnný kurz |  | l\_s |
| Policy interest rate |  | l\_r |
| Import price index |  | l\_ipi |
| M2 |  | l\_m |
| Earnings for Canada |  | l\_w |