ROUILLARD Pierre

ENSAE 3ème année

Stage de fin d'étude

Année scolaire 2023-2024

TITLE

Available at https://github.com/PierreRlld/SVAR3A

COMPANY

Lieu

Maître de stage : **XXX**

Date

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Acknowledgement

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Introduction

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A largé part of the Structural VAR framework analysis has to do with (orthogonal) structural shocks identification. Several approachs have been developed and discussed throughout the years, such as recursive identification (Sims (1980) [1] i.e imposing zero restrictions so that variables do not depend contemporaneously on the shocks ordered after), short and long-run restrictions (respectively zero restrictions: on a subset of shocks for specific variable(s) and on some coefficients of the long-run matrix). These identification schemes yield exact identification in the sense that a shock is uniquely identified through precise estimation of the matrix $B0$ (see R1). However sign restrictions have also been discussed and in this case, we have a pool of plausible models and thus only partial identification. All these identification procedures usually rely on economic theory to justify restriction choices.

> **Modèle Tobit II**
> $Y^* = X'.\beta_0 + \varepsilon$ distribution de ε non spécifiée
> $Y = D.Y^*$ est seulement observé.

1) test
    (1.a) test2
2) test
3) test
    (3.a) test2
    (3.b) test2
4) test