

# SVAR-based supply and demand decomposition of inflation

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# Outline

Data & Basics

A. Shapiro

Baseline method

Robust alternatives

V. Sheremirov

Results

# Prime objectives

Project interest :





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## Data & Basics

### A. Shapiro

- Baseline method

- Robust alternatives

### V. Sheremirov

## Results

► Shapiro's baseline method

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## Data & Basics

### A. Shapiro

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## Results

► Shapiro's alternative methods



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Results

- ▶ Sheremirov classification algorithm : not VAR based
- ▶ Implemented as an alternative to Shapiro's

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Results

# Thanks

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