Variance Decomposition using Cholesky (d.f. adjusted) Factors

Variance Decomposition of Y1:

Period	S.E.	Y1	Y2	Y3	Y4	Y5
1	0.270403	100.0000	0.000000	0.000000	0.000000	0.000000
2	0.384057	92.81955	4.980581	0.188667	1.373040	0.638159
3	0.517206	78.09932	15.12101	0.126345	6.024636	0.628693
4	0.577833	75.48264	16.26579	0.170596	7.559476	0.521491
5	0.631570	68.24536	18.01351	1.822943	11.04569	0.872493
6	0.665472	62.78462	21.65081	3.089125	10.69798	1.777464
7	0.701205	57.44912	23.22880	4.224880	10.78287	4.314327
8	0.727200	53.41786	23.34182	6.518462	10.14497	6.576883
9	0.748213	50.54455	22.64876	9.985488	9.907176	6.914021
10	0.773273	47.32770	21.44546	15.10226	9.450062	6.674518
11	0.803051	43.92774	19.92116	21.11022	8.852185	6.188698
12	0.827702	41.35213	18.86045	25.49827	8.339143	5.950012
13	0.854545	38.80886	17.79360	29.91580	7.838285	5.643463
14	0.878750	36.70567	16.82958	33.55075	7.468237	5.445765
15	0.904075	34.70483	15.90458	36.73463	7.488971	5.166984
16	0.928343	33.00196	15.08403	39.46385	7.548386	4.901768
17	0.955172	31.20948	14.29523	41.97344	7.891372	4.630476
18	0.980291	29.69442	13.58404	44.15013	8.166021	4.405394
19	1.003907	28.34173	13.01751	45.88311	8.514892	4.242764
20	1.024071	27.33477	12.57811	47.19054	8.765215	4.131365

Variance Decomposition of Y2:

Period	S.E.	Y1	Y2	Y3	Y4	Y5
1	0.005313	0.699127	99.30087	0.000000	0.000000	0.000000
2	0.006586	4.145772	93.64323	0.210071	1.036418	0.964512
3	0.007206	10.10062	86.78633	0.592683	1.092357	1.428003
4	0.007362	13.75773	83.18375	0.581517	1.080318	1.396684
5	0.007582	14.73435	81.12025	1.150304	1.343317	1.651785
6	0.007705	15.47502	79.41817	2.180939	1.309168	1.616703
7	0.007885	17.54704	76.62052	2.923496	1.262393	1.646554
8	0.008095	19.89315	72.72109	3.089519	1.685334	2.610906
9	0.008379	21.10506	68.54178	3.394445	2.252132	4.706590
10	0.008546	22.02541	65.90461	3.488303	2.491013	6.090663
11	0.008668	22.31814	64.32087	3.445537	2.774484	7.140963
12	0.008724	22.10233	63.82499	3.428277	2.818706	7.825692
13	0.008782	21.81067	63.04750	3.658657	2.793201	8.689971
14	0.008824	21.61538	62.55477	3.726660	2.794538	9.308656
15	0.008854	21.68214	62.15809	3.706235	2.777974	9.675566
16	0.008871	21.71911	61.97761	3.693504	2.768935	9.840840
17	0.008876	21.74958	61.89863	3.695246	2.772620	9.883931
18	0.008877	21.74920	61.89554	3.695217	2.772406	9.887633
19	0.008879	21.74654	61.88016	3.700193	2.782673	9.890433
20	0.008884	21.72140	61.89476	3.697641	2.807379	9.878824

Variance Decomposition of Y3:

Period	S.E.	Y1	Y2	Y3	Y4	Y5
1	0.101229	0.011501	2.227751	97.76075	0.000000	0.000000
2	0.133127	0.139140	17.67871	77.09515	4.969641	0.117358
3	0.164551	6.045289	19.08773	68.51751	6.271913	0.077563
4	0.183126	13.72367	18.59665	60.75182	6.716562	0.211292
5	0.211161	16.81200	14.14548	63.16177	5.675760	0.204986
6	0.228818	19.02682	12.66267	61.52378	6.182128	0.604599
7	0.245654	21.07860	11.07652	61.19635	5.644747	1.003780
8	0.255221	23.89557	10.33428	59.42270	5.337582	1.009866
9	0.267788	24.87529	9.668517	59.62101	4.884749	0.950435
10	0.273265	25.84291	9.400256	59.02332	4.691004	1.042502
11	0.278161	26.29439	9.526964	58.52135	4.540322	1.116972
12	0.280375	26.43384	10.13908	57.78115	4.479087	1.166851
13	0.282055	26.17515	10.43801	57.70489	4.426508	1.255447
14	0.282322	26.13108	10.42562	57.63847	4.511915	1.292916
15	0.282613	26.08738	10.40416	57.55690	4.655568	1.295980
16	0.283105	26.00738	10.37791	57.47778	4.840610	1.296315
17	0.283428	26.01445	10.35566	57.34972	4.960074	1.320102
18	0.284346	25.97541	10.34302	57.12164	5.134975	1.424948

Variance Decomposition using Cholesky (d.f. adjusted) Factors

19	0.285190	25.92792	10.34249	56.86011	5.245065	1.624422
20	0.286192	25.82617	10.29636	56.76007	5.289576	1.827818

Variance Decomposition of Y4:

Period	S.E.	Y1	Y2	Y3	Y4	Y5
1	0.928873	16.96384	4.573686	0.780077	77.68240	0.000000
2	1.568257	7.302971	4.698776	5.756074	81.61145	0.630729
3	2.244337	5.185120	4.778112	13.21077	76.51639	0.309608
4	2.839050	5.852106	7.161363	18.56795	68.13633	0.282251
5	3.203192	8.390562	9.193547	20.26513	61.57074	0.580015
6	3.576827	13.60051	10.46260	19.15246	55.99343	0.791001
7	3.922357	20.35973	10.43715	18.44068	49.69496	1.067493
8	4.208036	25.03515	9.556146	18.35671	45.63331	1.418684
9	4.456619	28.71583	8.582654	19.10236	41.70878	1.890369
10	4.643302	30.68653	7.906478	19.49875	38.70117	3.207070
11	4.807639	31.89498	7.381634	19.34817	36.17615	5.199061
12	4.956145	32.30126	6.999322	19.05528	34.06391	7.580236
13	5.091273	32.27682	6.707679	18.53758	32.31350	10.16441
14	5.192609	32.02363	6.533992	18.18914	31.12637	12.12687
15	5.267628	31.67702	6.395598	17.91941	30.28330	13.72467
16	5.320926	31.36589	6.279886	17.68593	29.75628	14.91202
17	5.358107	31.16383	6.193093	17.50499	29.40568	15.73241
18	5.385453	30.99986	6.134873	17.35751	29.19057	16.31718
19	5.404653	30.91029	6.105101	17.25904	29.03711	16.68846
20	5.416529	30.82869	6.129510	17.20298	28.92526	16.91355

Variance Decomposition of Y5:

Period	S.E.	Y1	Y2	Y3	Y4	Y5
1	2.392879	1.599858	37.18937	4.385282	0.432043	56.39344
2	3.585036	2.316156	45.67997	5.634016	3.028595	43.34127
3	4.551843	7.989155	46.94600	6.294991	4.769325	34.00053
4	5.350938	13.29940	45.03495	6.770022	4.152640	30.74299
5	5.648891	18.85336	41.30597	6.883715	3.831856	29.12510
6	5.891679	22.37068	38.17730	7.071972	3.530206	28.84984
7	6.046786	23.68962	36.32726	7.116281	3.713989	29.15285
8	6.130327	24.93675	35.61240	6.963412	3.780144	28.70730
9	6.231495	26.19379	34.98162	6.742617	4.192863	27.88911
10	6.305079	26.92414	34.44031	6.712728	4.574611	27.34821
11	6.364228	27.27822	33.90744	7.029447	4.715975	27.06891
12	6.404093	27.09474	33.62618	7.683179	4.775187	26.82072
13	6.448595	26.72254	33.36541	8.681520	4.714383	26.51615
14	6.503639	26.29729	33.47574	9.418352	4.727414	26.08120
15	6.577846	25.72407	33.89080	10.10136	4.769651	25.51412
16	6.658632	25.11600	34.30733	10.82061	4.834453	24.92161
17	6.726954	24.68894	34.55370	11.55110	4.784011	24.42226
18	6.785122	24.36141	34.61750	12.29756	4.715990	24.00754
19	6.830996	24.11855	34.68388	12.85725	4.653569	23.68676
20	6.867567	23.91999	34.76675	13.25359	4.609913	23.44976

Cholesky Ordering: Y1 Y2 Y3 Y4 Y5