PREGUNTA 2

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PREGUNTA 2
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. use "C:\Users\achal\Downloads\Segundo examen practico\Examen 02 (1).dta"


. gen time=m(1991m1)+_n-1

. tsset time, monthly
        time variable:  time, 1991m1 to 2021m1
                delta:  1 month

. varsoc IPC in 1/344, maxlag(12)

   Selection-order criteria
   Sample:  1992m1 - 2019m8                        Number of obs      =       332
  +---------------------------------------------------------------------------+
  |lag |    LL      LR      df    p      FPE       AIC      HQIC      SBIC    |
  |----+----------------------------------------------------------------------|
  |  0 | -1550.74                      671.813   9.34786   9.35243   9.35932  |
  |  1 | -114.716  2872.1    1  0.000  .118272   .703111   .712253   .726034  |
  |  2 | -77.7132  74.007    1  0.000  .095212   .486224   .499936   .520608  |
  |  3 | -77.2502  .92603    1  0.336   .09552   .489459   .507742   .535304  |
  |  4 | -73.6363  7.2277    1  0.007  .094028   .473713   .496567   .531019  |
  |  5 | -71.5468  4.1791    1  0.041  .093413   .467149   .494574   .535917  |
  |  6 | -65.4546  12.184    1  0.000  .090591*  .436473*  .468468*  .516702* |
  |  7 | -65.4473  .01443    1  0.904  .091135   .442454    .47902   .534144  |
  |  8 |  -65.069  .75676    1  0.384  .091477   .446199   .487335    .54935  |
  |  9 | -65.0285    .081    1  0.776  .092008   .451979   .497686   .566591  |
  | 10 | -63.2432  3.5706    1  0.059  .091574   .447248   .497526   .573322  |
  | 11 | -63.1889   .1085    1  0.742  .092098   .452945   .507794    .59048  |
  | 12 | -60.4393  5.4992*   1  0.019  .091133   .442406   .501825   .591402  |
  +---------------------------------------------------------------------------+
   Endogenous:  IPC
    Exogenous:  _cons
```

El máximo de rezago depende de información que tenemos (como tenemos data mensual entonces nuestro max rezago es 12)

*estos tres criterios nos indican los rezagos que debemos utilizar como minimo. (AK, Criterio de inf de Hans Y Quin, cret de inf de Vayesiano y Scuan)
Si los tres criterios NO condicen se escoge el criterio que recomienda menores rezagos.
Si de los 3 criterios 2 coiciden la mayoría manda

Regresionamos el IPC con sus 12 rezagos

```
. reg IPC L(1/12).IPC
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```
      Source |       SS           df       MS      Number of obs   =       348
-------------+----------------------------------   F(12, 335)      >  99999.00
       Model |  251395.264        12  20949.6053   Prob > F        =    0.0000
    Residual |  30.3992593       335  .090744058   R-squared       =    0.9999
-------------+----------------------------------   Adj R-squared   =    0.9999
       Total |  251425.663       347  724.569634   Root MSE        =    .30124

------------------------------------------------------------------------------
         IPC |      Coef.   Std. Err.      t    P>|t|     [95% Conf. Interval]
-------------+----------------------------------------------------------------
         IPC |
         L1. |   1.317829   .0543128    24.26   0.000     1.210992    1.424667
         L2. |   -.322793   .0906198    -3.56   0.000    -.5010484   -.1445375
         L3. |   .0557524   .0929569     0.60   0.549    -.1271004    .2386051
         L4. |   .0132469   .0929238     0.14   0.887    -.1695408    .1960345
         L5. |   .0709161   .0932297     0.76   0.447    -.1124734    .2543056
         L6. |  -.1564938   .0943891    -1.66   0.098    -.3421637    .0291761
         L7. |   .0565096   .0956527     0.59   0.555    -.1316461    .2446653
         L8. |    -.06839   .0962379    -0.71   0.478    -.2576967    .1209167
         L9. |   .1043374   .0965381     1.08   0.281    -.0855599    .2942347
        L10. |  -.0894735   .0973481    -0.92   0.359    -.2809641    .1020172
        L11. |    .142594   .0953055     1.50   0.136    -.0448786    .3300667
        L12. |  -.1254947   .0555878    -2.26   0.025    -.2348399   -.0161495
             |
       _cons |   .2129927   .0912957     2.33   0.020     .0334076    .3925777
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```