VAR(2) Estimation Results
(Sample: T = 100 observations)

	Y1 Equation		Y2 Equation	
Variable	**Coef.**	**t-stat**	**Coef.**	**t-stat**
Constant	0.523	2.41**	0.318	1.89*
Y1(t-1)	0.712	8.54***	-0.094	-1.42
Y1(t-2)	-0.156	-1.87*	0.067	1.01
Y2(t-1)	0.198	2.76***	0.589	10.32***
Y2(t-2)	-0.043	-0.59	0.124	2.14**
R-squared	0.847		0.791	
Adj. R-sq	0.841		0.783	
F-statistic	131.4***		89.7***	
Residual Tests	Statistic	p-value		
Portmanteau(12)	14.23	0.287		
ARCH-LM(4)	3.56	0.469		
Jarque-Bera	2.18	0.336		

**** p<0.01, ** p<0.05, * p<0.10*