Forecast Error Variance Decomposition (FEVD)
How much of Y_1 forecast uncertainty comes from each shock?

Legend:
- Own shock (ε_1)
- Other shock (ε_2)

X-axis: Forecast Horizon (h) — h=1, h=2, h=4, h=8, h=12, h=20

Y-axis: Percentage of Variance Explained

Values (Own shock / Other shock):
- h=1: 95% / 5%
- h=2: 85% / 15%
- h=4: 70% / 30%
- h=8: 55% / 45%
- h=12: 50% / 50%
- h=20: 48% / 52%