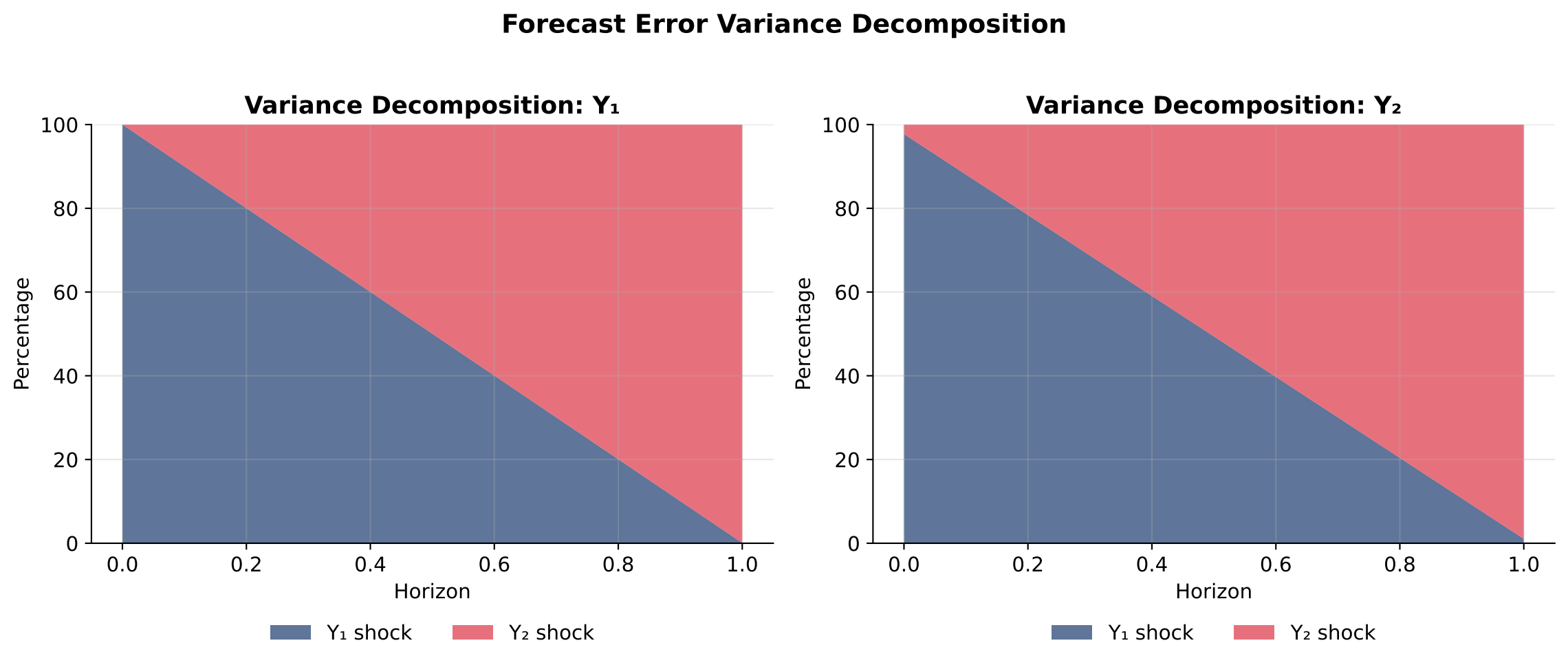
Forecast Error Variance Decomposition
Variance Decomposition: Y₁
Variance Decomposition: Y₂
Percentage
Horizon
0
20
40
60
80
100
0.0
0.2
0.4
0.6
0.8
1.0
Y₁ shock
Y₂ shock