VAR 모델

○ Summary

```
# VAR 모형적합
df_use_return = df.diff(1).dropna()
fit = sm.tsa.VAR(df).fit(maxlags=2)
display(fit.summary())
```
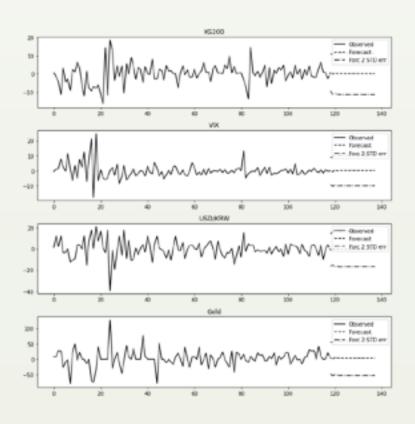
VAR 모델

● 예측값 확인

● 충격반응함수