Results_Overview

Progress Update:

- 96 models run (so far):

  - 4 x country groups (EU15, EU31, OECD, BRICS)
  - 2 x T: 1990-2021; 2000-2021
  - 3 x p-values: 0.001, 0.01, 0.05
  - 2 x Block Size: (20, 30)
  - 2 x IIS: (TRUE, FALSE)
  - 1 x data source: EU JRC EDGAR v7.0

- Issues encountered:

  - We encountered a few countries that were poorly fit
  - Certain countries are modeled with many consecutive impulses (when impulse indicator saturation is performed) ie. Norway, Luxembourg, Costa Rica

- Questions for the group:

  - How best to proceed (ie. cutting down some specification options (as listed above))?

Various country groupes

groupby

EU15: 2000-2021

EU15: 1990-2021

EU31: 2000-2021

. . .

EU31: 1990-2021

. . .

OECD: 2000-2021
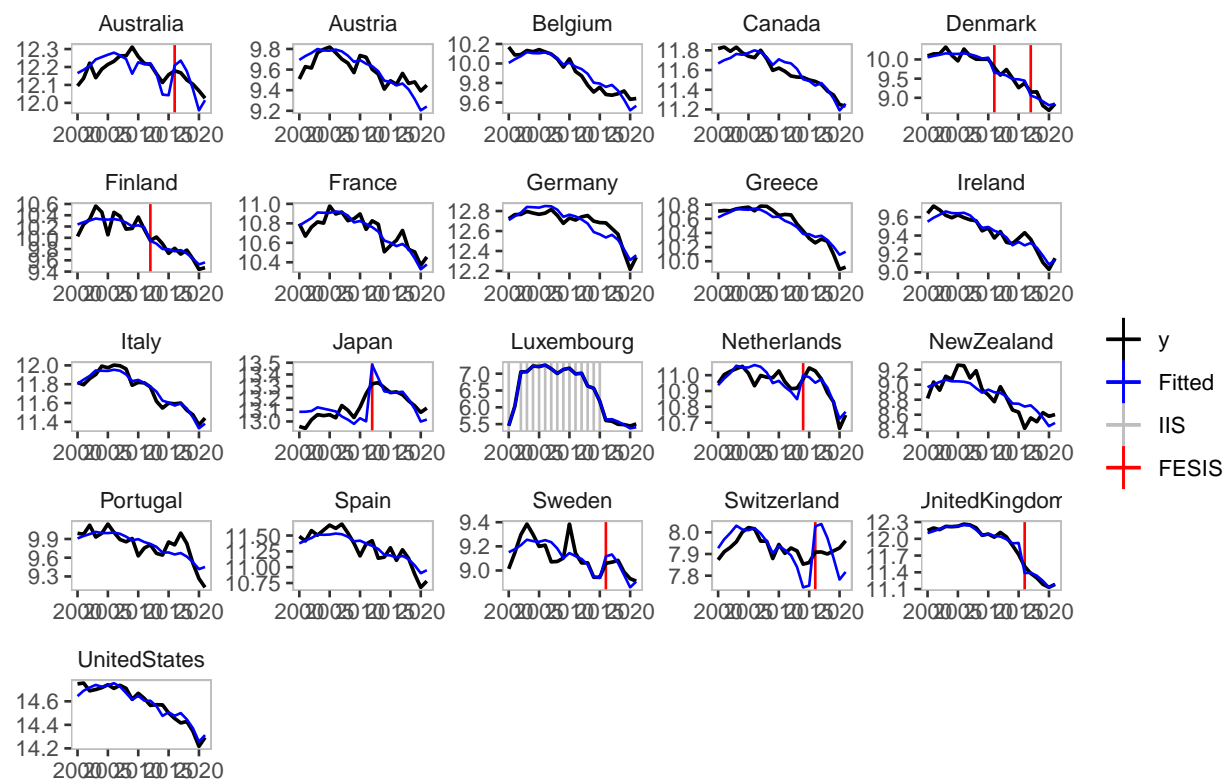
. . .

OECD: 1990-2021

. . .

BRICS: 2000-2021

Various country groupes

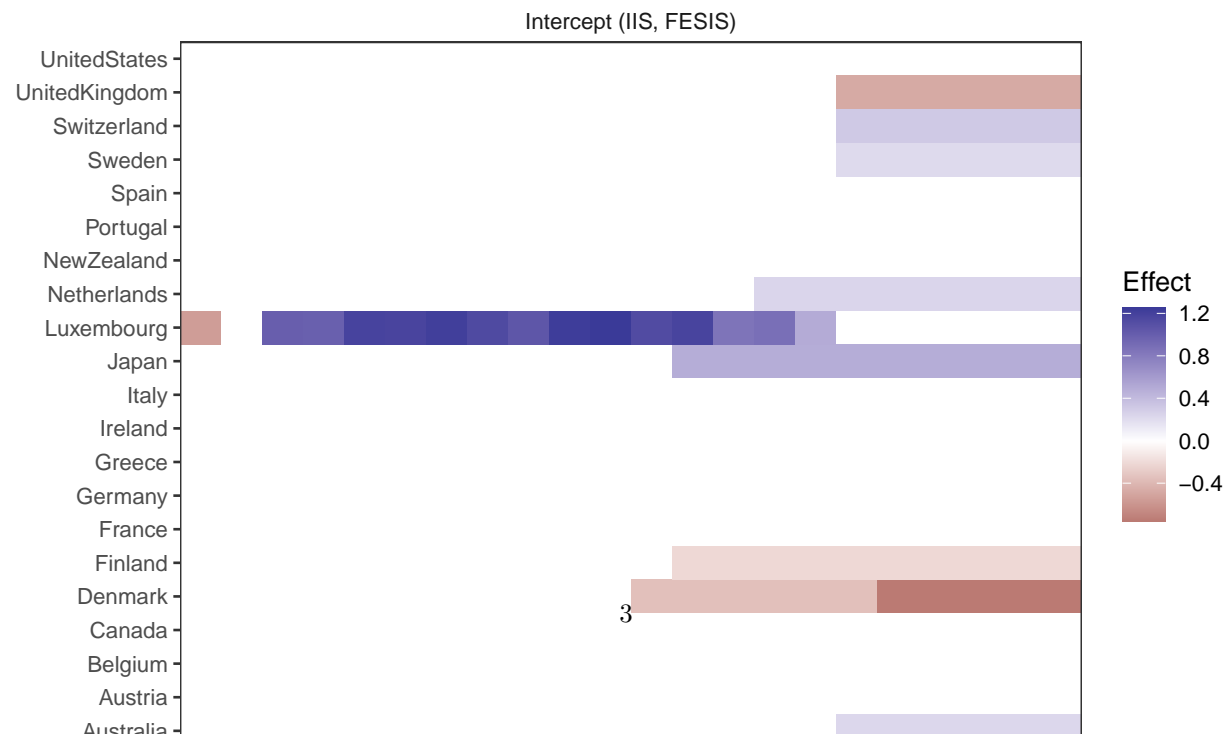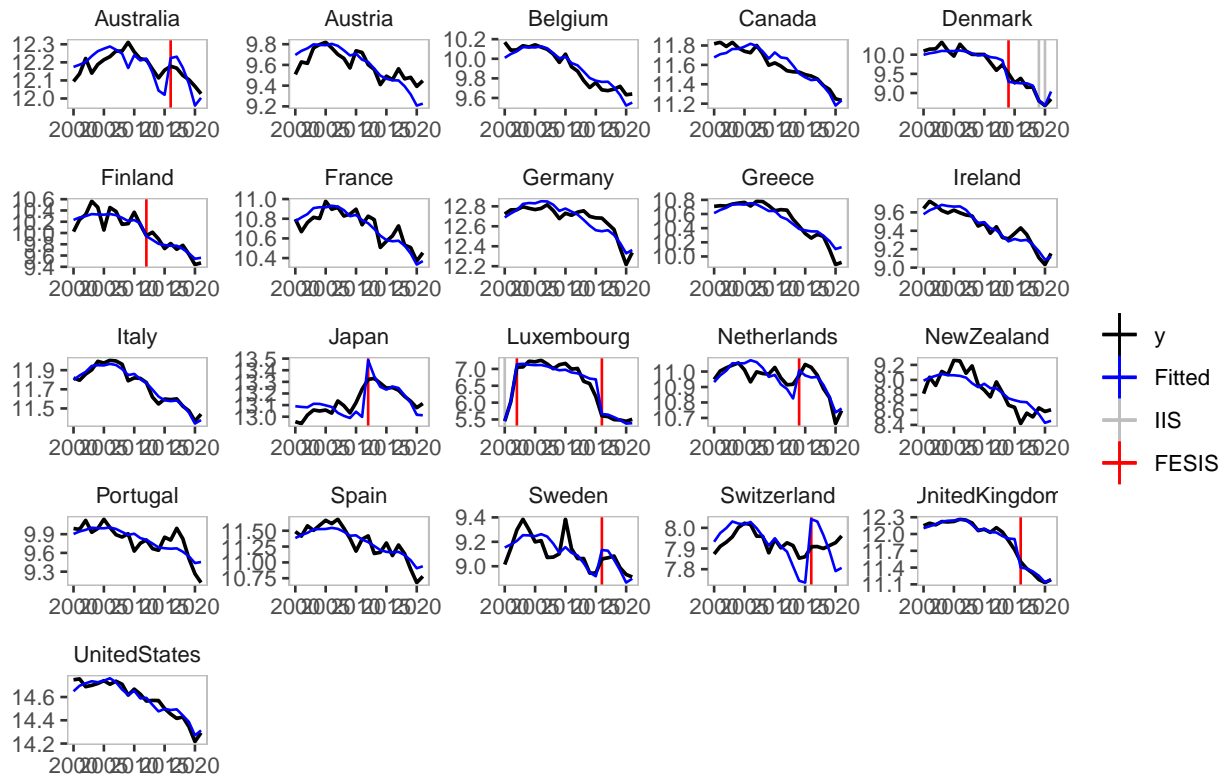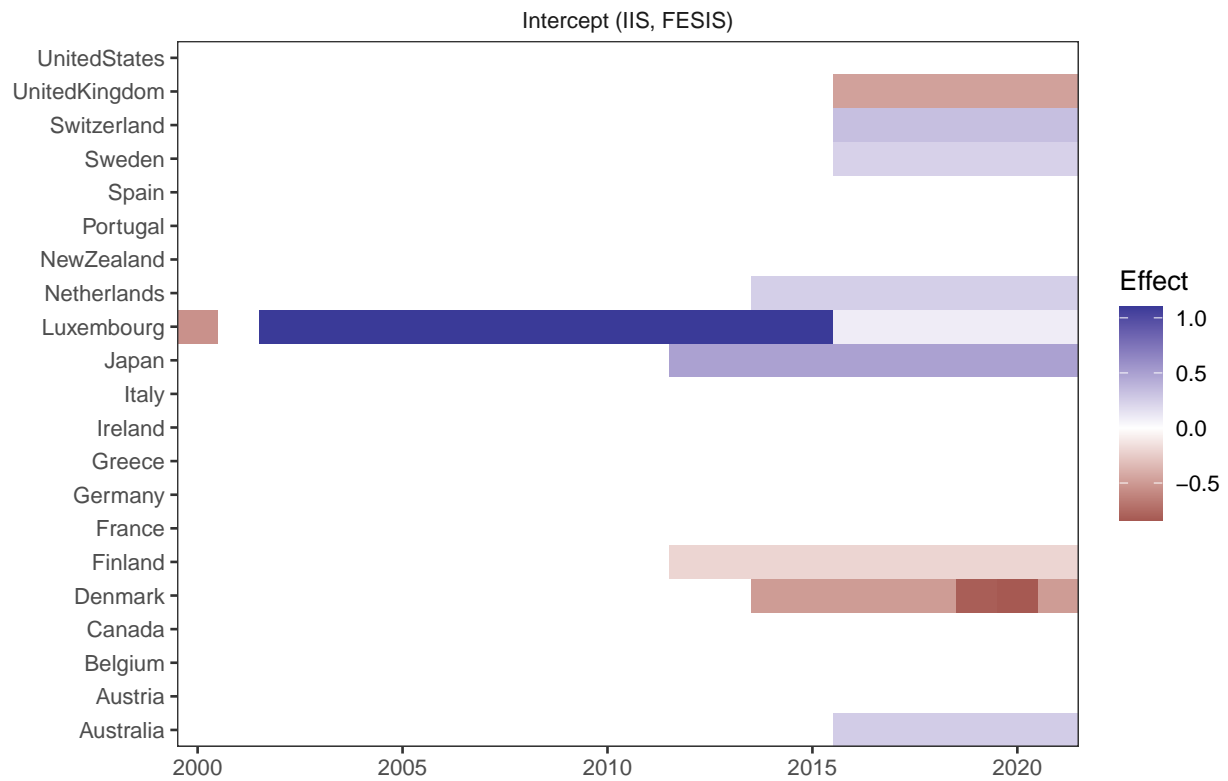**Selected EU15+ US, Canada, New Zealand, Australia, Switzerland, Japan**

EU15+selected: 2000−2021

Specifications: p.value = 0.01; iis = TRUE; block size = 30

EU15+selected: 2000−2021

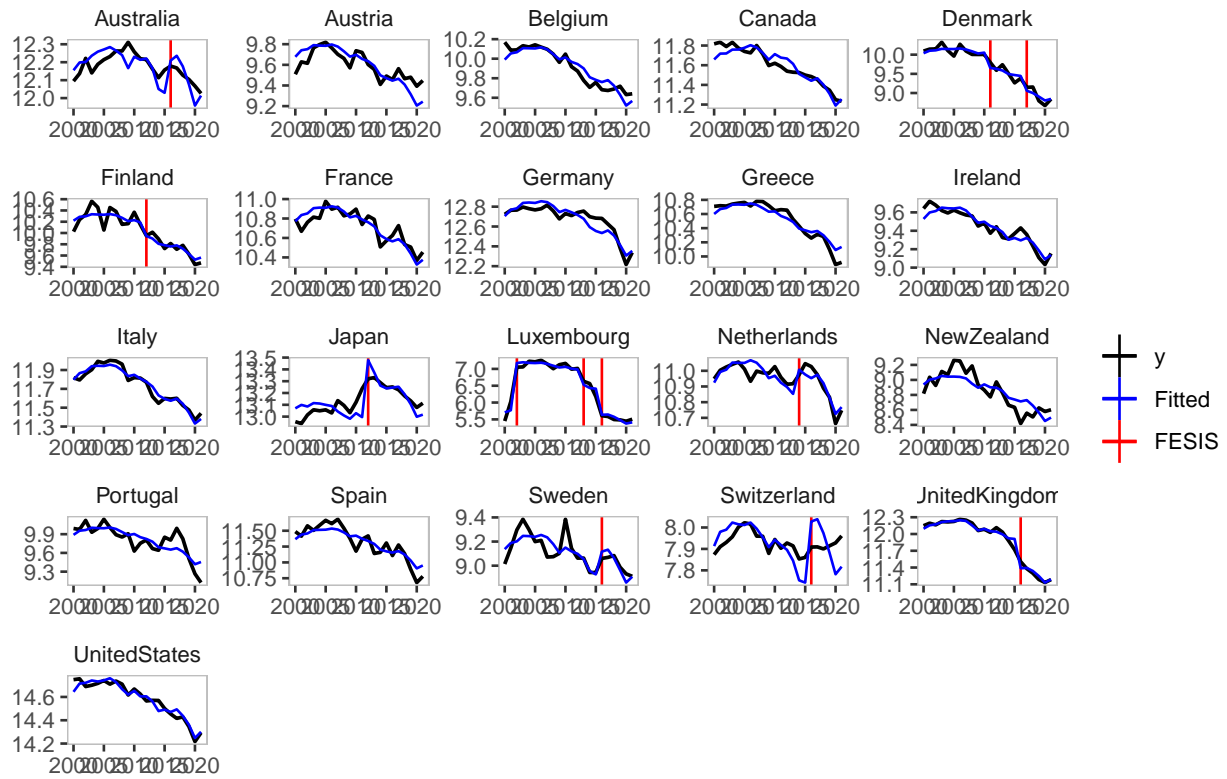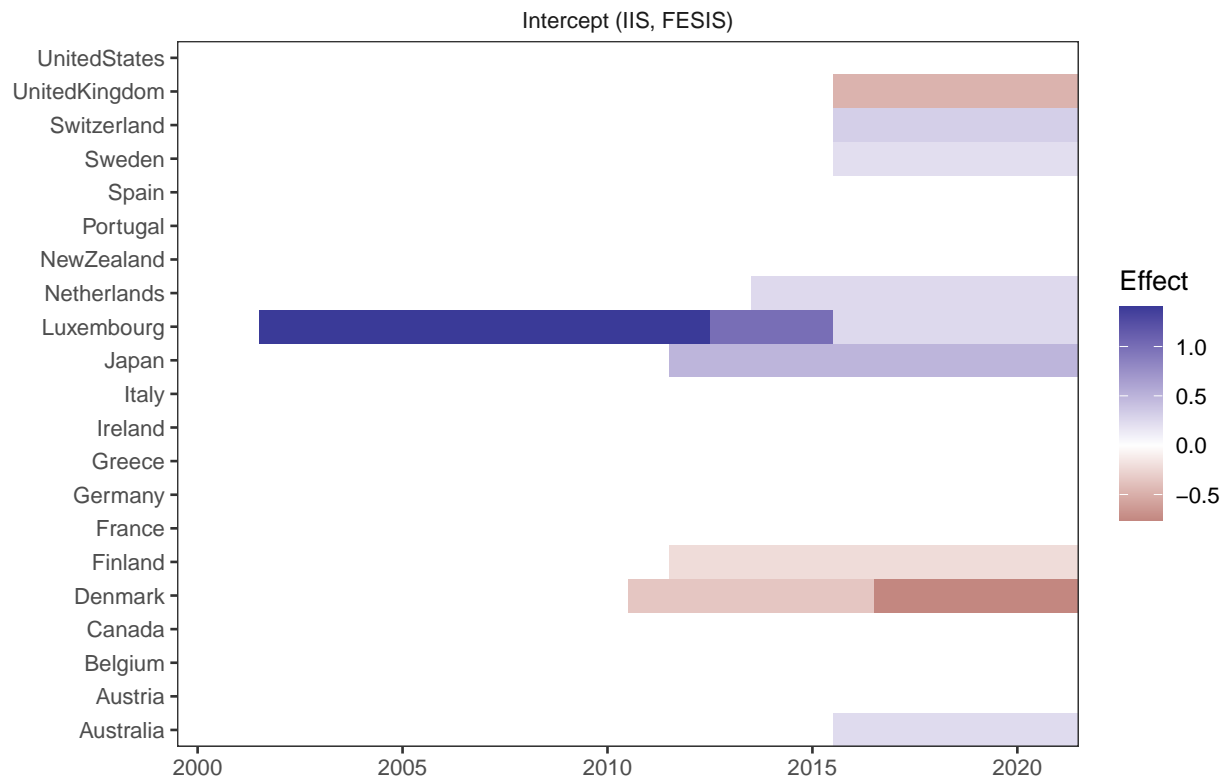Specifications: p.value = 0.01; iis = TRUE; block size = 30

Intercept (IIS, FESIS)

3

EU15+selected: 2000−2021

Specifications: p.value = 0.01; iis = TRUE; block size = 20

EU15+selected: 2000–2021
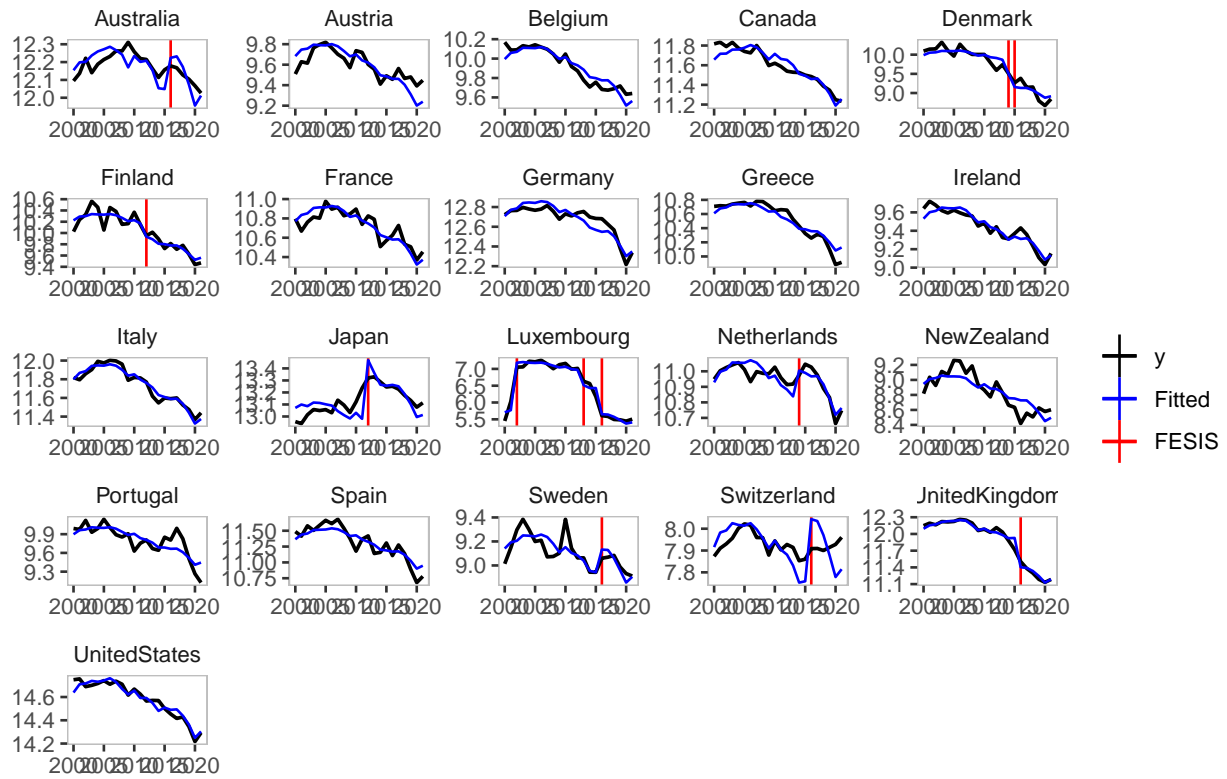Specifications: p.value = 0.01; iis = TRUE; block size = 20
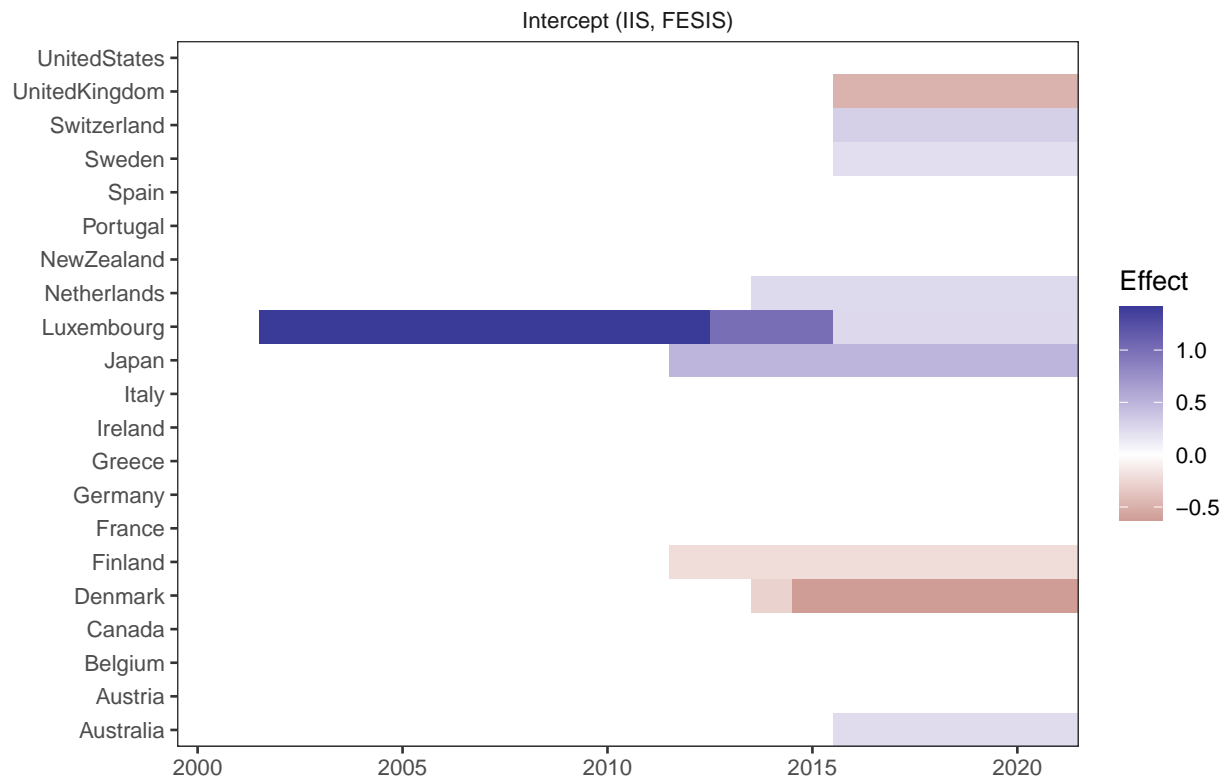

Intercept (IIS, FESIS)

EU15+selected: 2000–2021

Specifications: p.value = 0.01; iis = FALSE; block size = 30

EU15+selected: 2000−2021

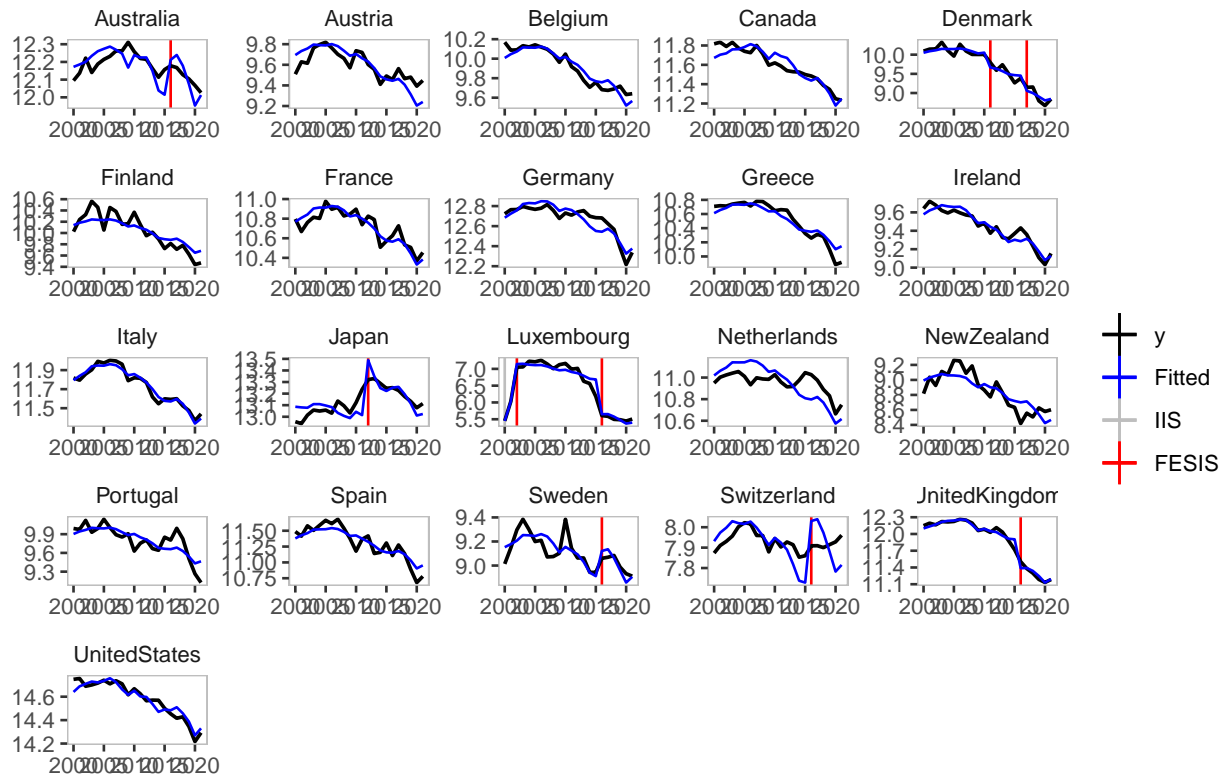Specifications: p.value = 0.01; iis = FALSE; block size = 30

Intercept (IIS, FESIS)

EU15+selected: 2000−2021

Specifications: p.value = 0.01; iis = FALSE; block size = 20

EU15+selected: 2000−2021
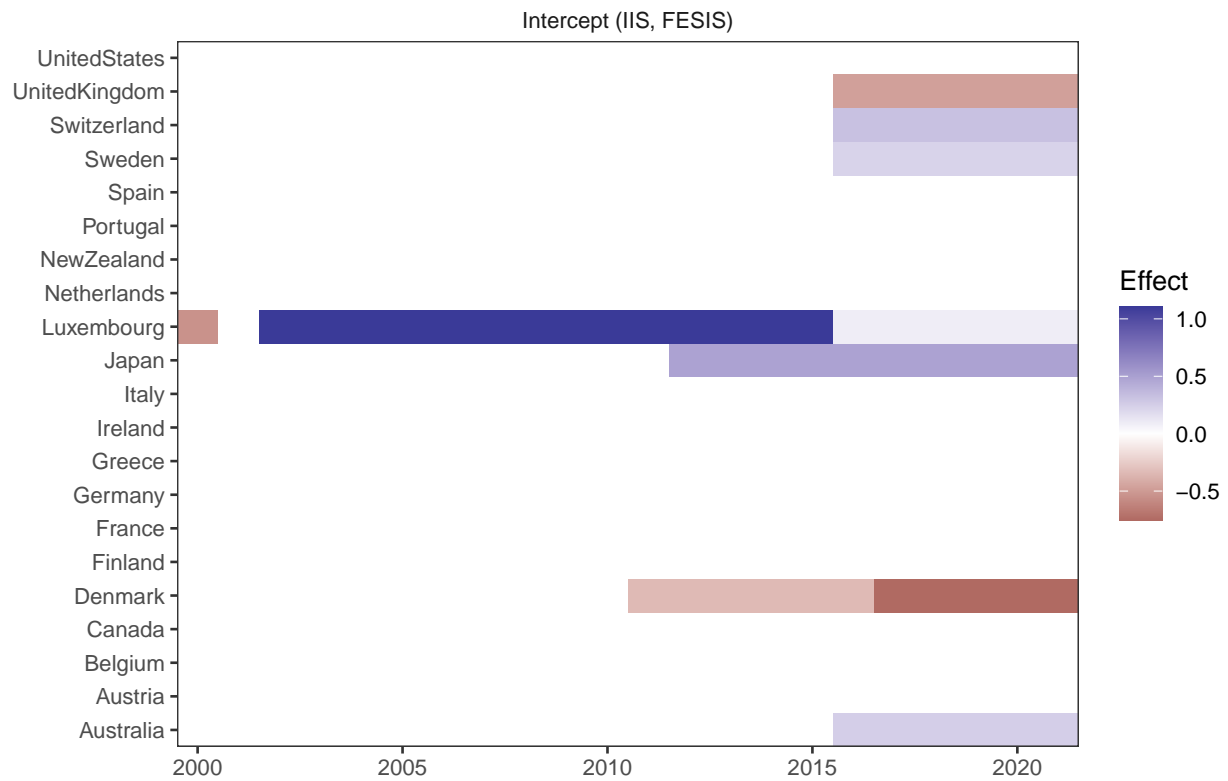### Specifications: p.value = 0.01; iis = FALSE; block size = 20
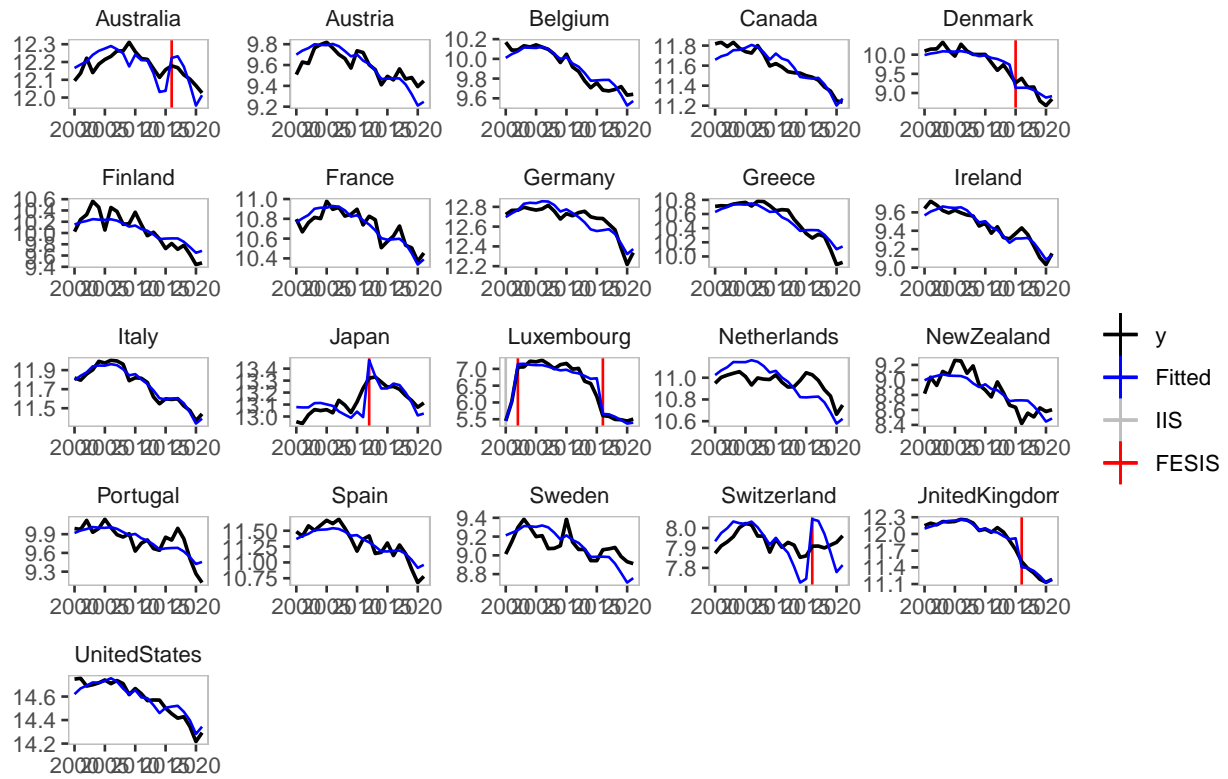

Intercept (IIS, FESIS)

EU15+selected: 2000−2021

Specifications: p.value = 0.001; iis = TRUE; block size = 30

EU15+selected: 2000−2021

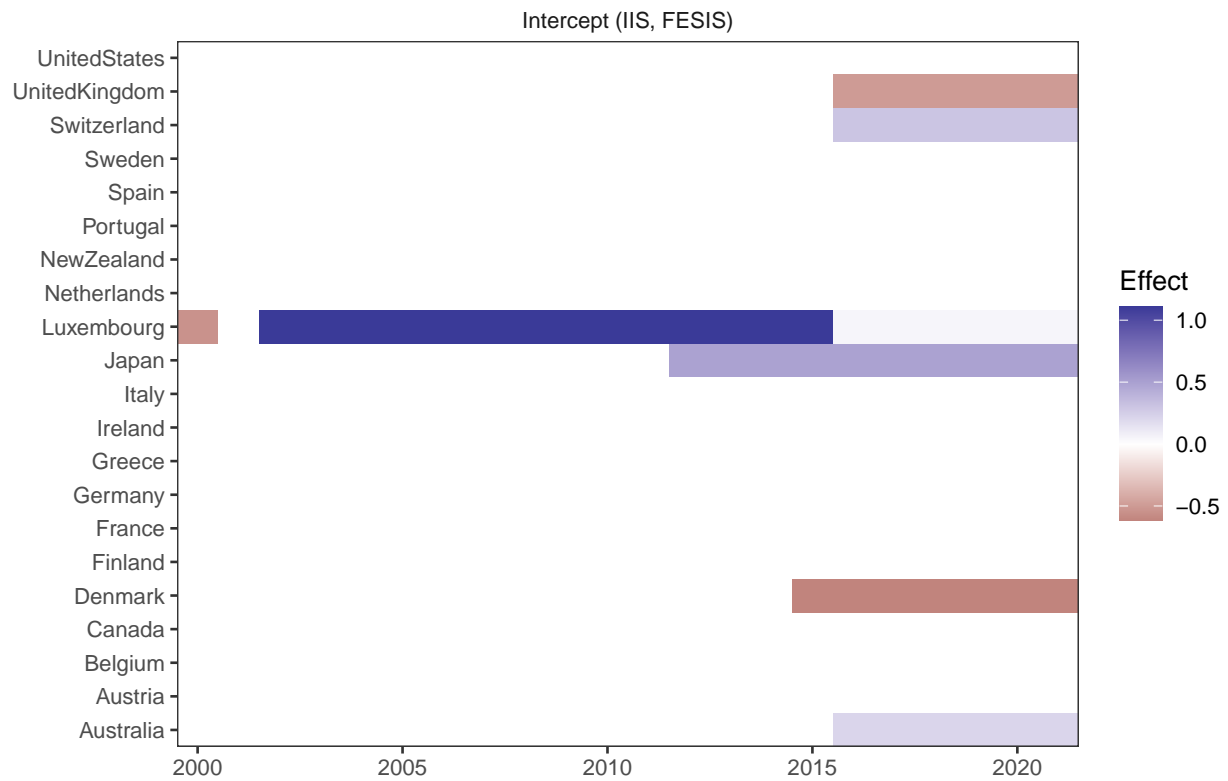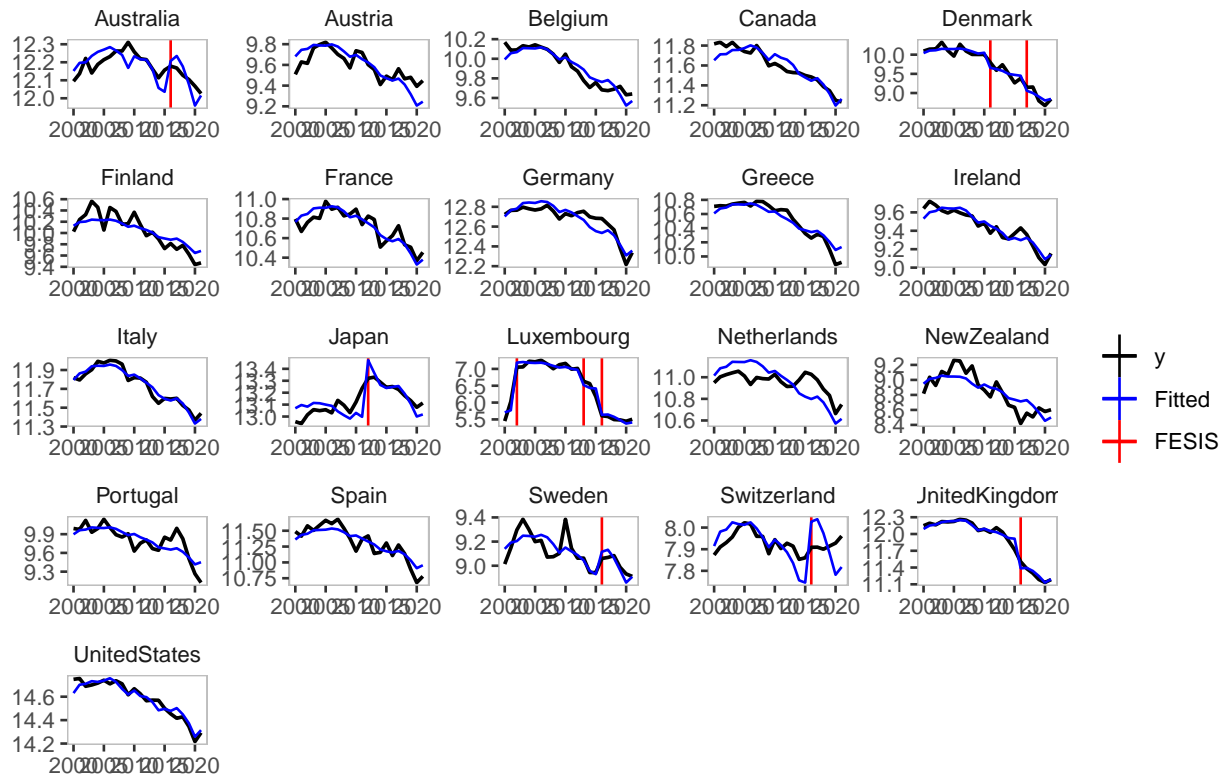## Specifications: p.value = 0.001; iis = TRUE; block size = 30

Intercept (IIS, FESIS)

EU15+selected: 2000−2021

Specifications: p.value = 0.001; iis = TRUE; block size = 20

EU15+selected: 2000–2021

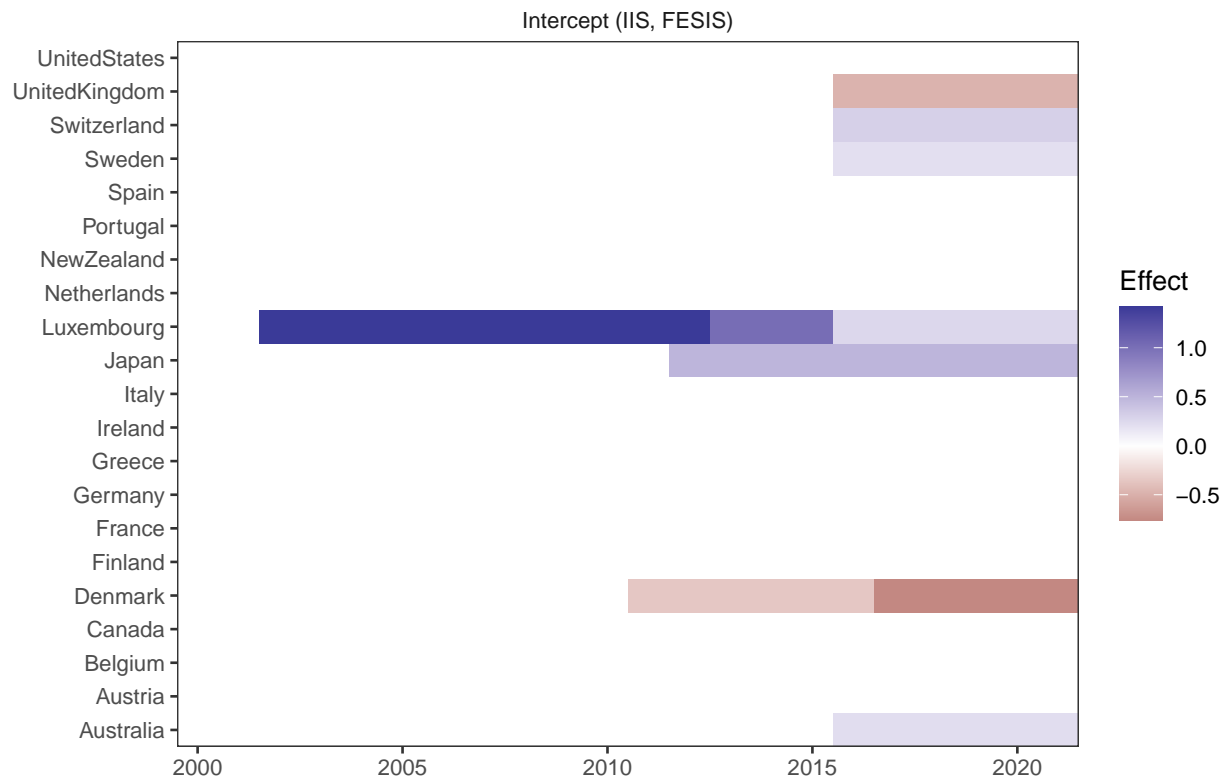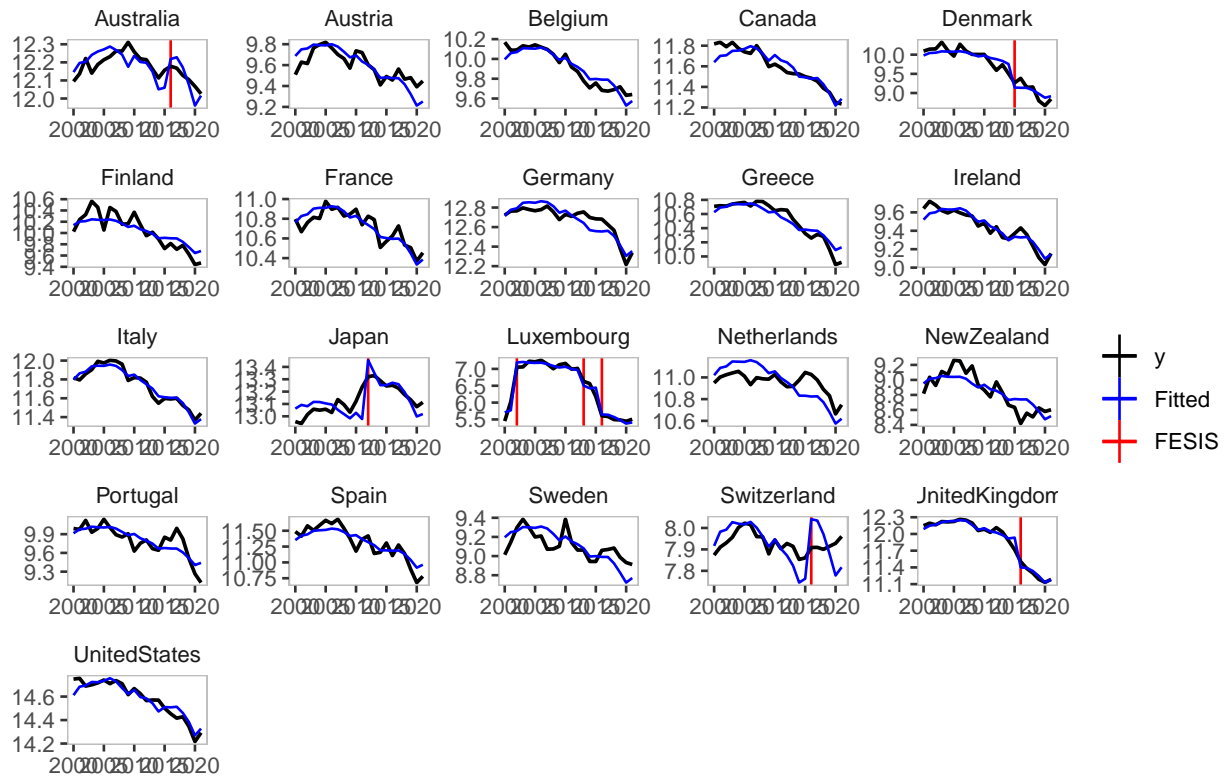## Specifications: p.value = 0.001; iis = TRUE; block size = 20

Intercept (IIS, FESIS)
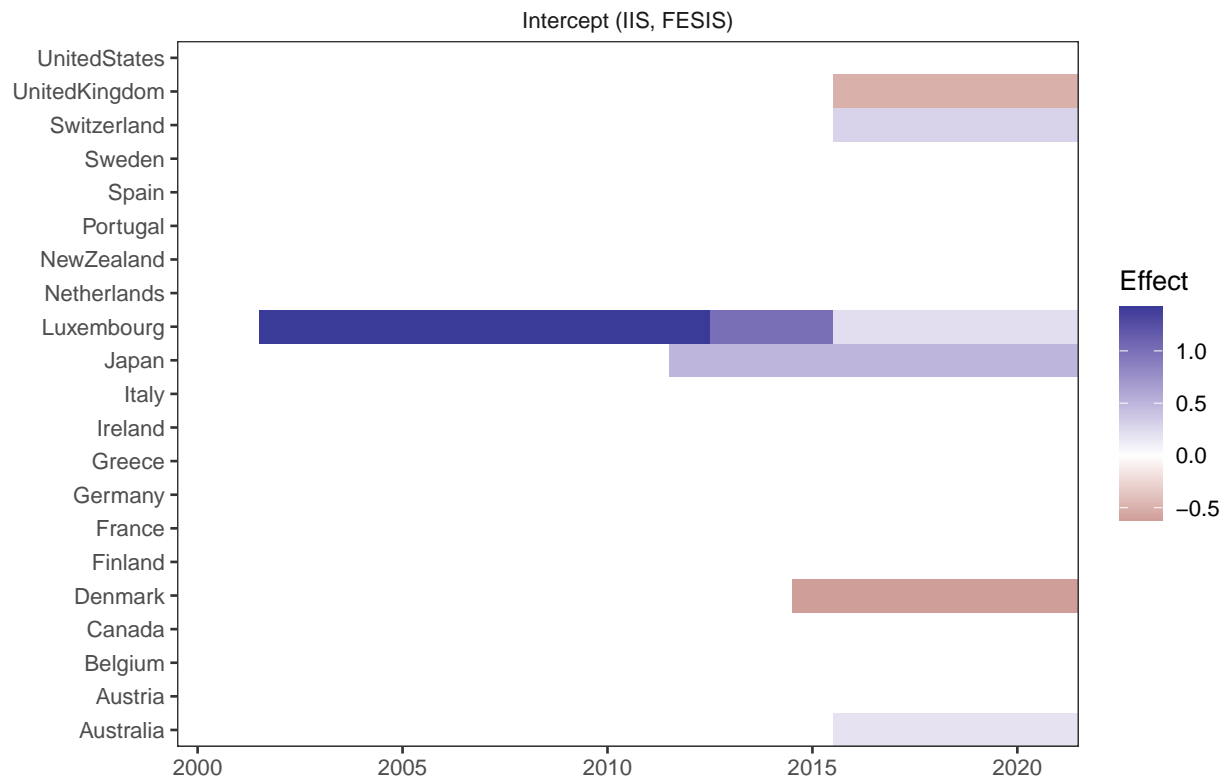
EU15+selected: 2000−2021

Specifications: p.value = 0.001; iis = FALSE; block size = 30

EU15+selected: 2000−2021

Specifications: p.value = 0.001; iis = FALSE; block size = 30

Intercept (IIS, FESIS)

EU15+selected: 2000−2021

Specifications: p.value = 0.001; iis = FALSE; block size = 20

EU15+selected: 2000−2021
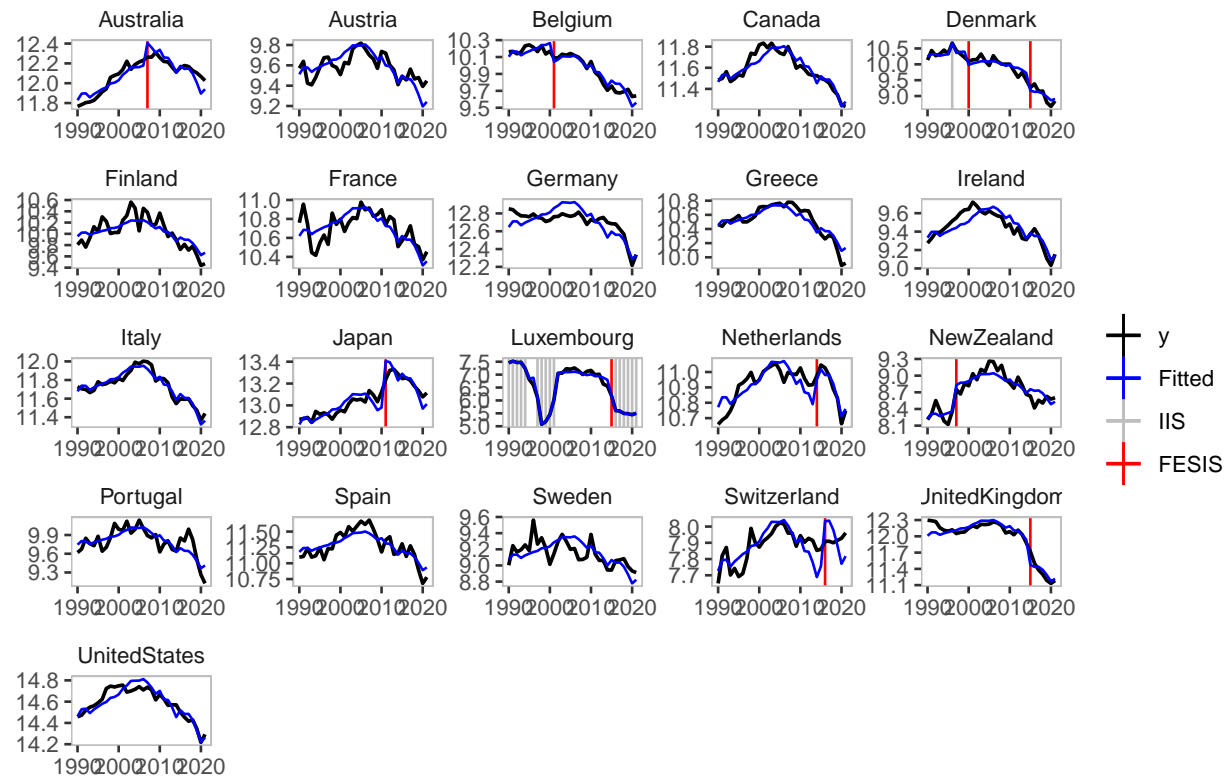Specifications: p.value = 0.001; iis = FALSE; block size = 20

Intercept (IIS, FESIS)

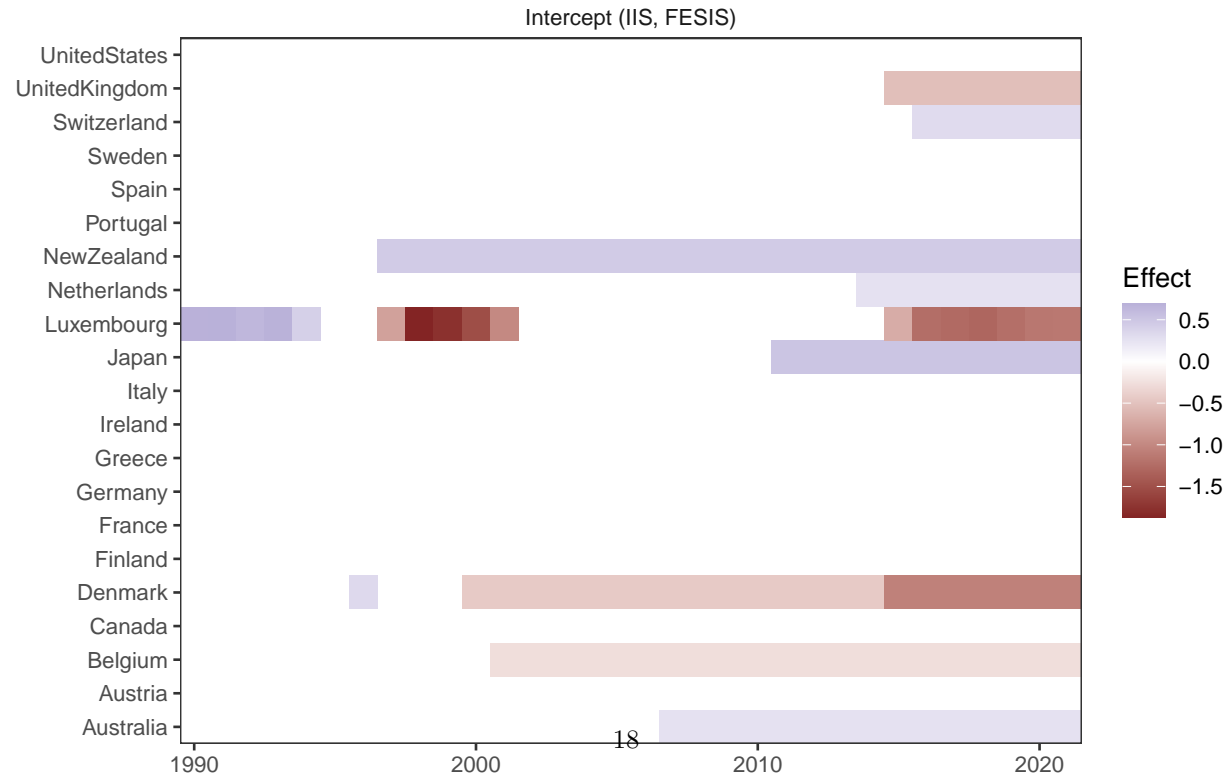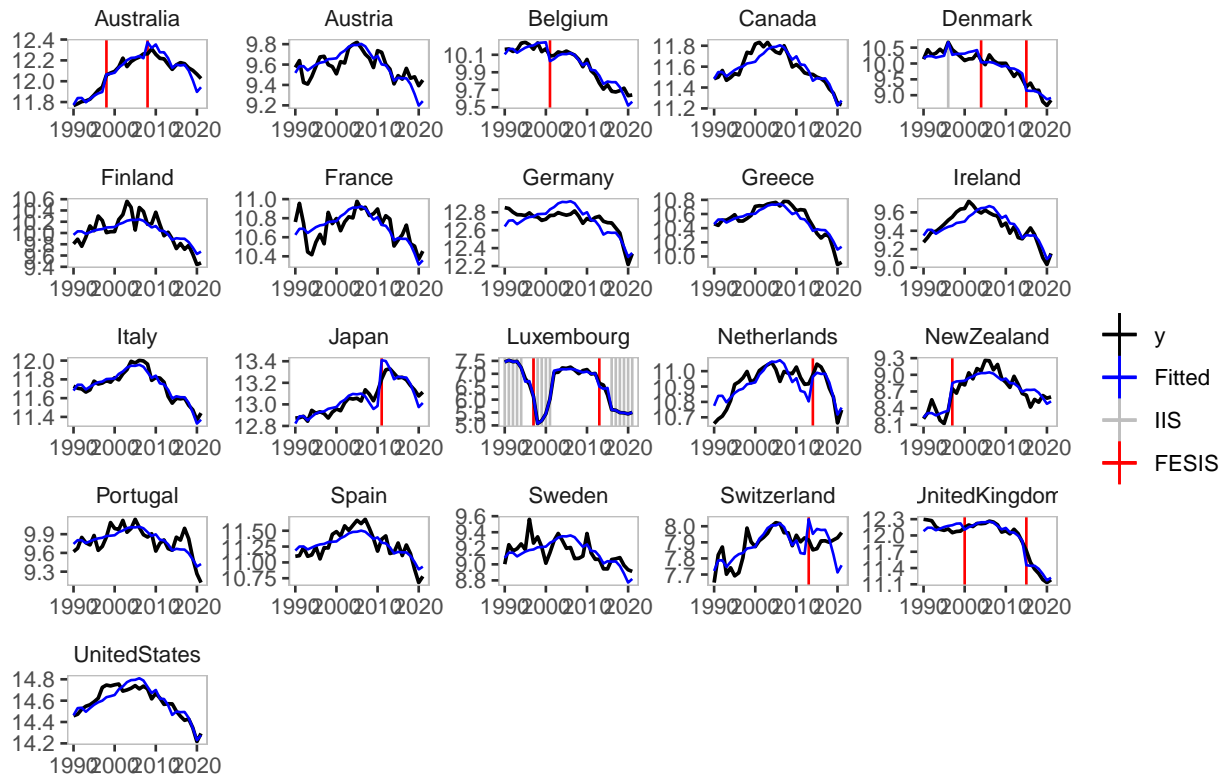**Selected EU15+ US, Canada, New Zealand, Australia, Switzerland, Japan**

EU15+selected: 1990–2021

Specifications: p.value = 0.01; iis = TRUE; block size = 30

EU15+selected: 1990–2021

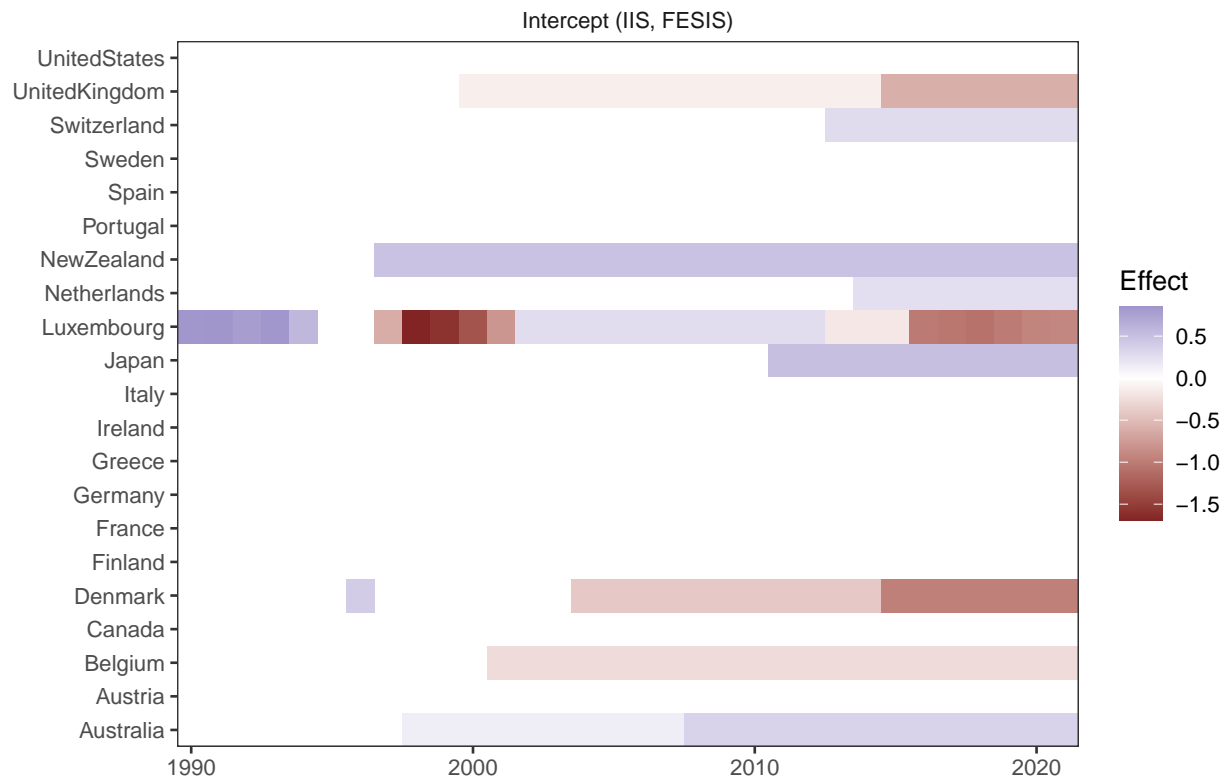Specifications: p.value = 0.01; iis = TRUE; block size = 30

Intercept (IIS, FESIS)

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EU15+selected: 1990−2021

Specifications: p.value = 0.01; iis = TRUE; block size = 20

EU15+selected: 1990–2021

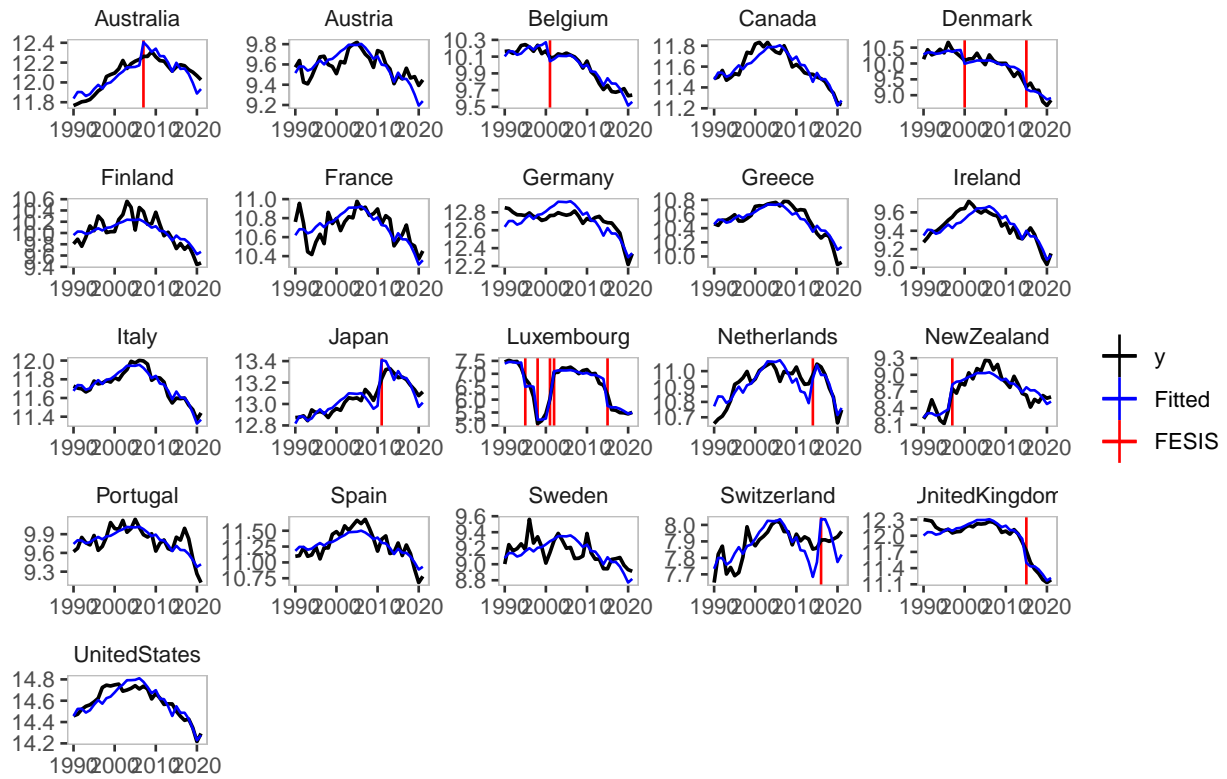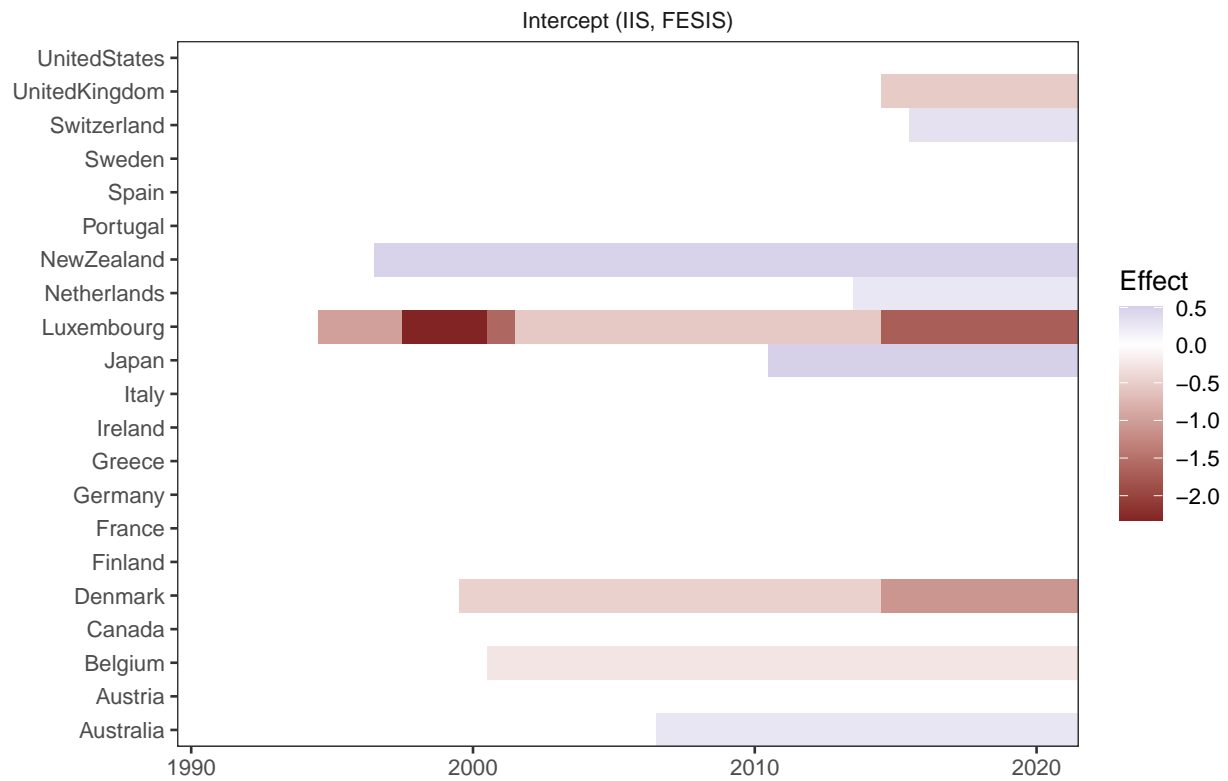Specifications: p.value = 0.01; iis = TRUE; block size = 20
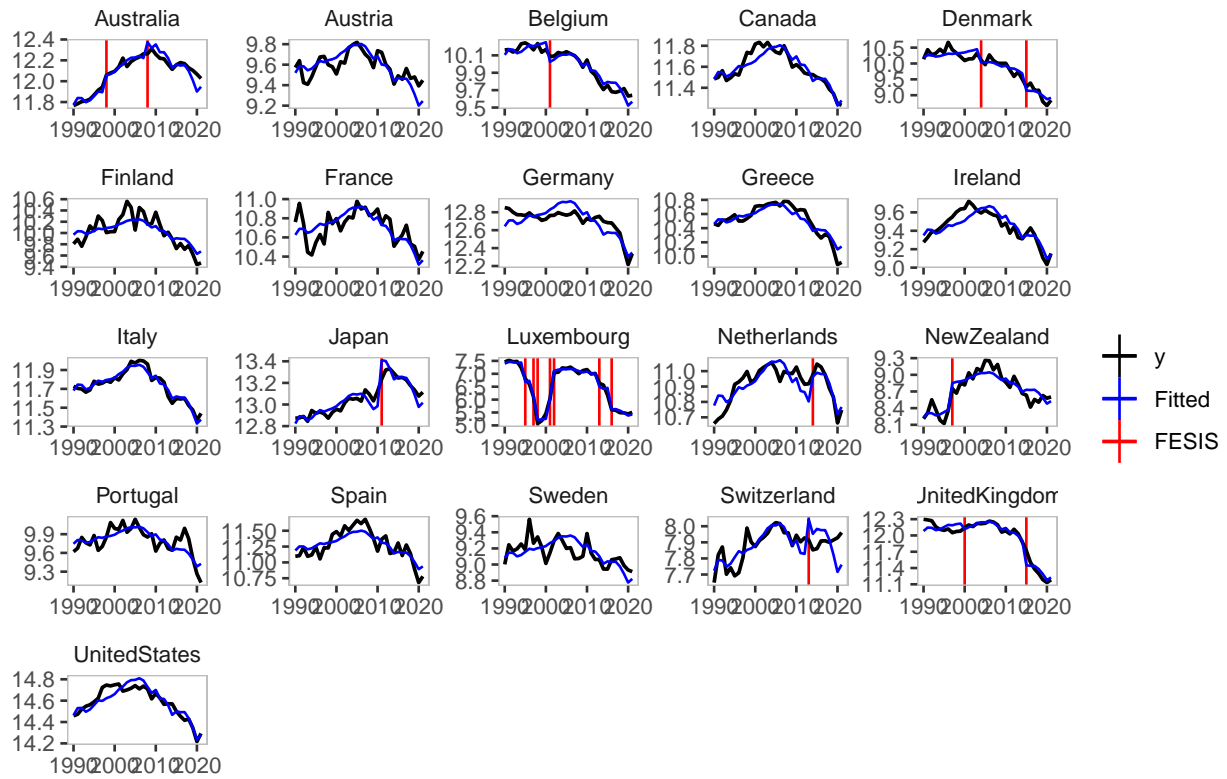

Intercept (IIS, FESIS)

EU15+selected: 1990–2021

Specifications: p.value = 0.01; iis = FALSE; block size = 30

EU15+selected: 1990−2021

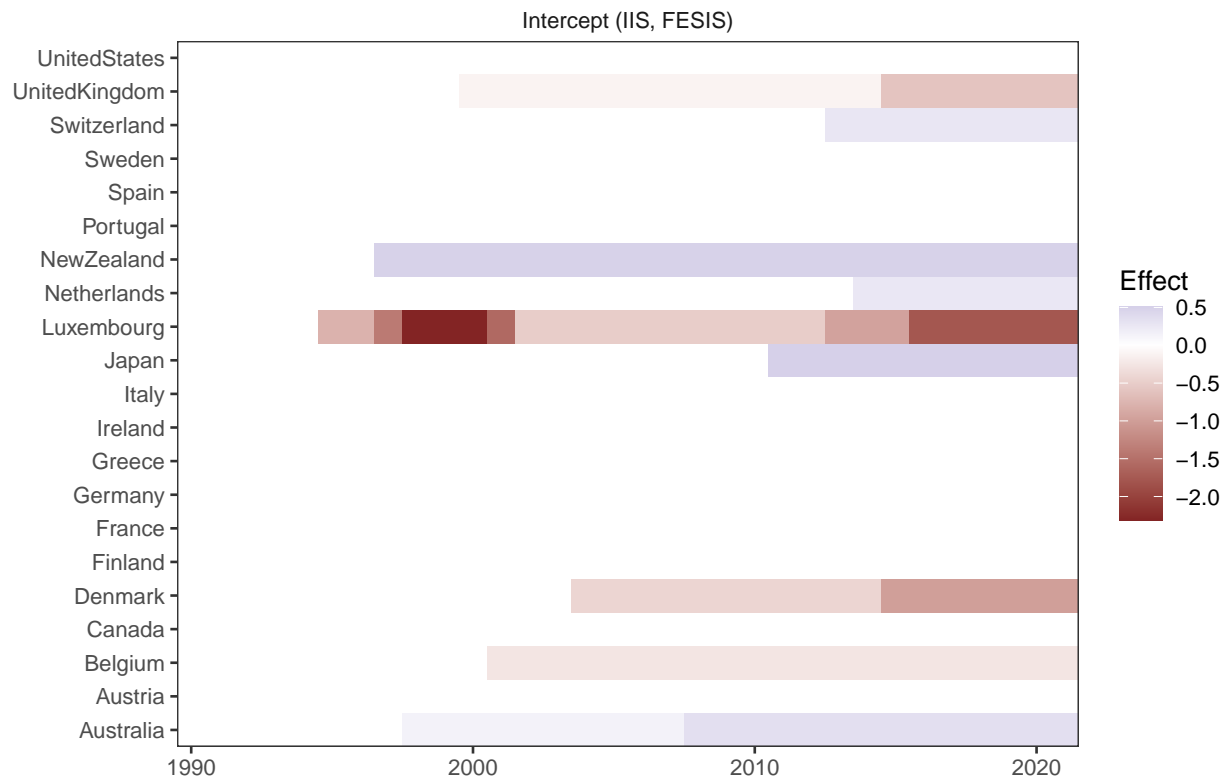## Specifications: p.value = 0.01; iis = FALSE; block size = 30

Intercept (IIS, FESIS)
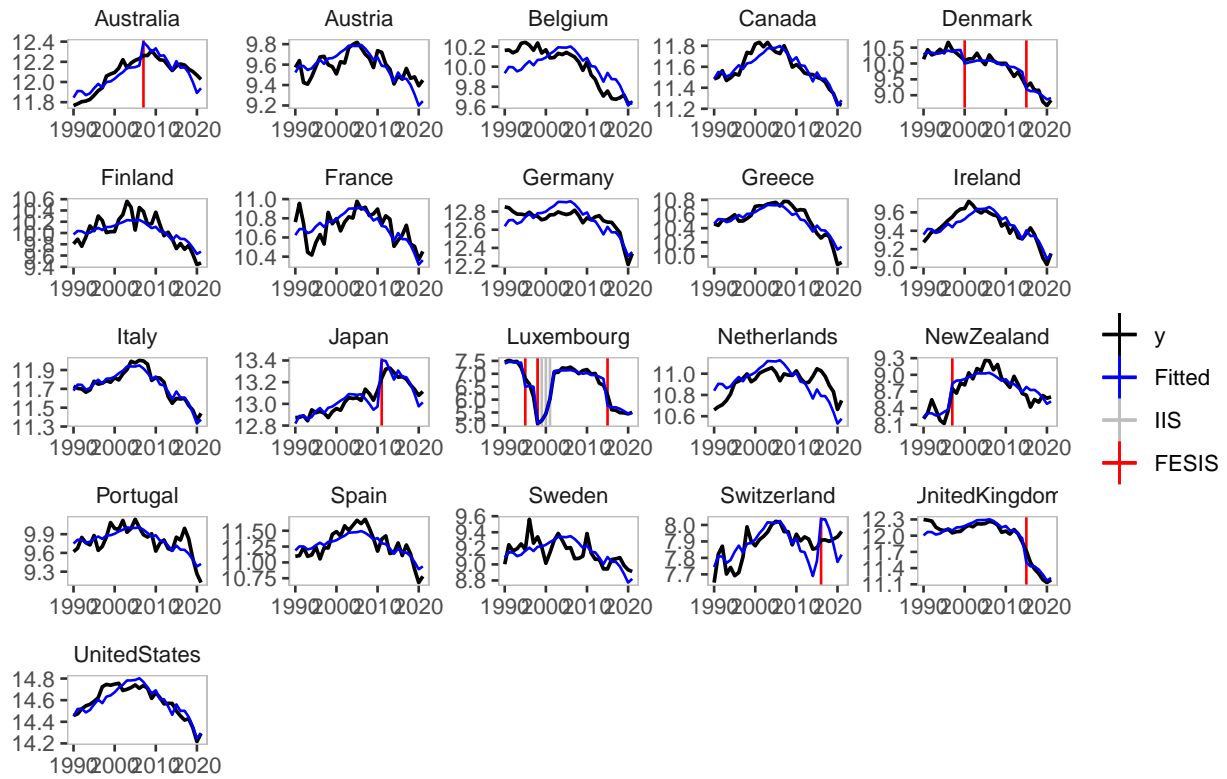
EU15+selected: 1990−2021

Specifications: p.value = 0.01; iis = FALSE; block size = 20

EU15+selected: 1990−2021

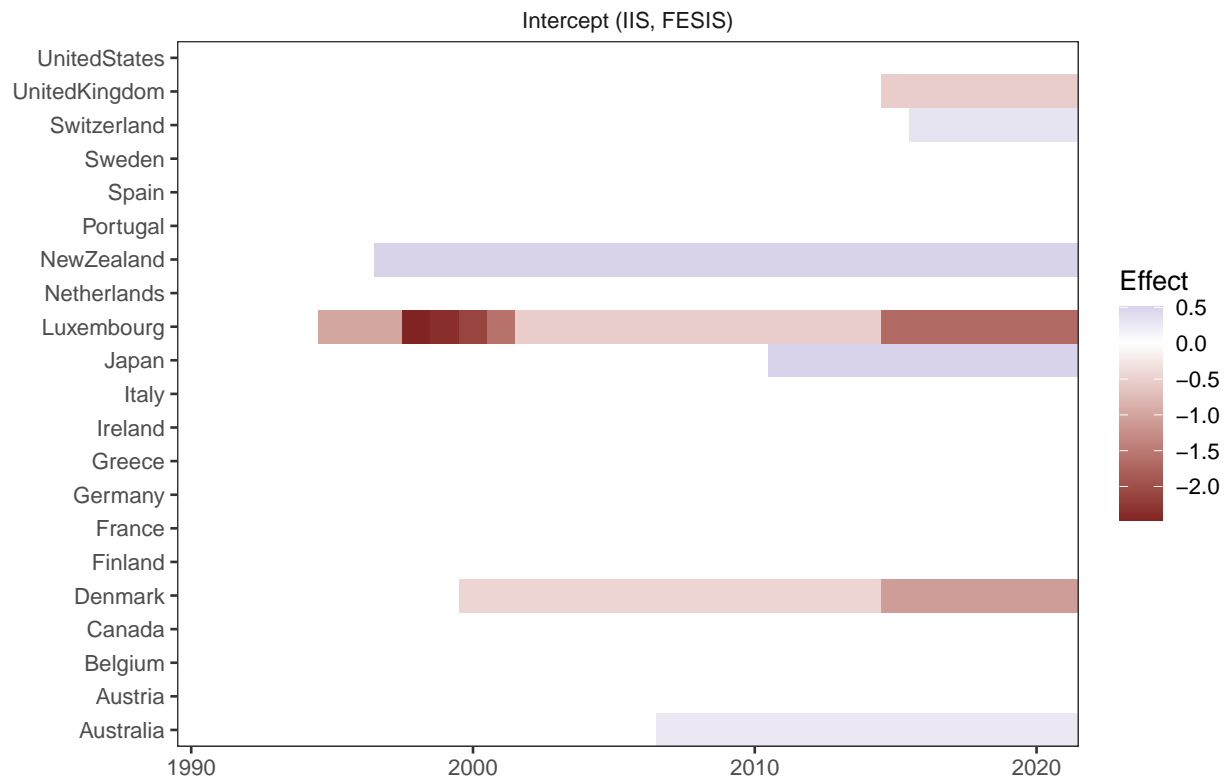## Specifications: p.value = 0.01; iis = FALSE; block size = 20
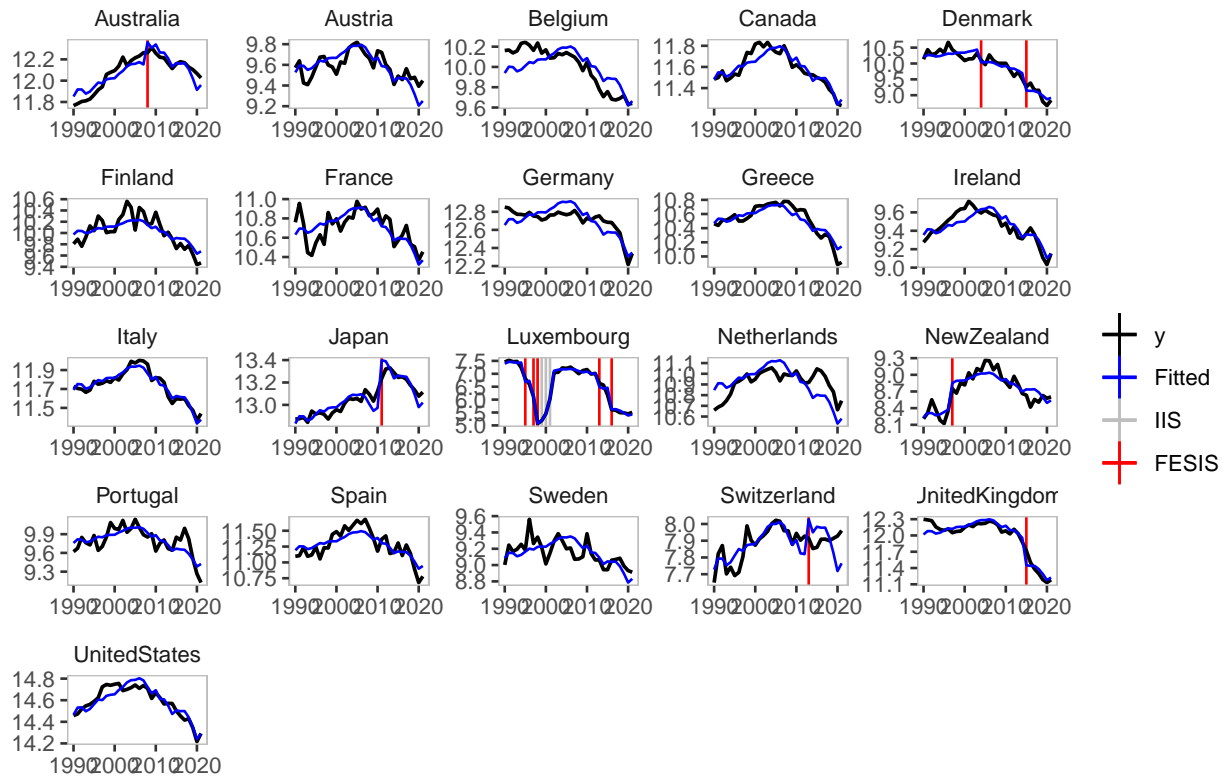

Intercept (IIS, FESIS)

EU15+selected: 1990−2021

Specifications: p.value = 0.001; iis = TRUE; block size = 30

EU15+selected: 1990−2021

Specifications: p.value = 0.001; iis = TRUE; block size = 30
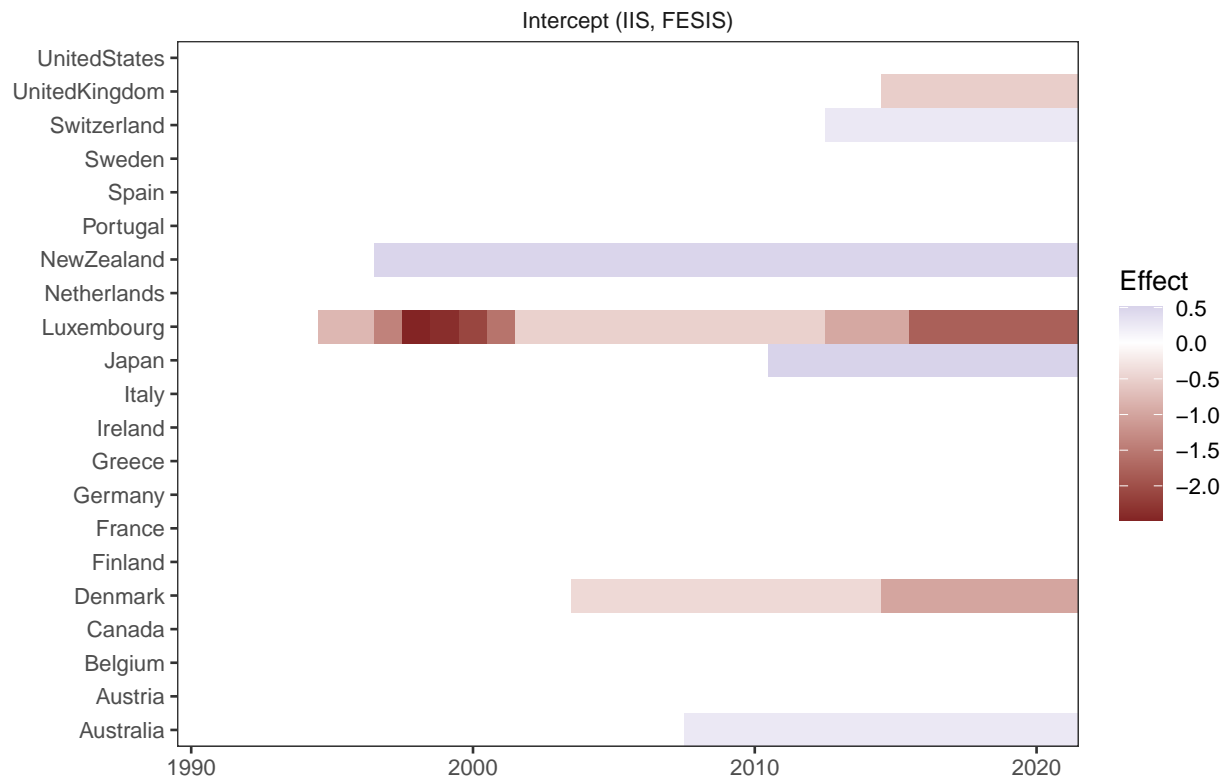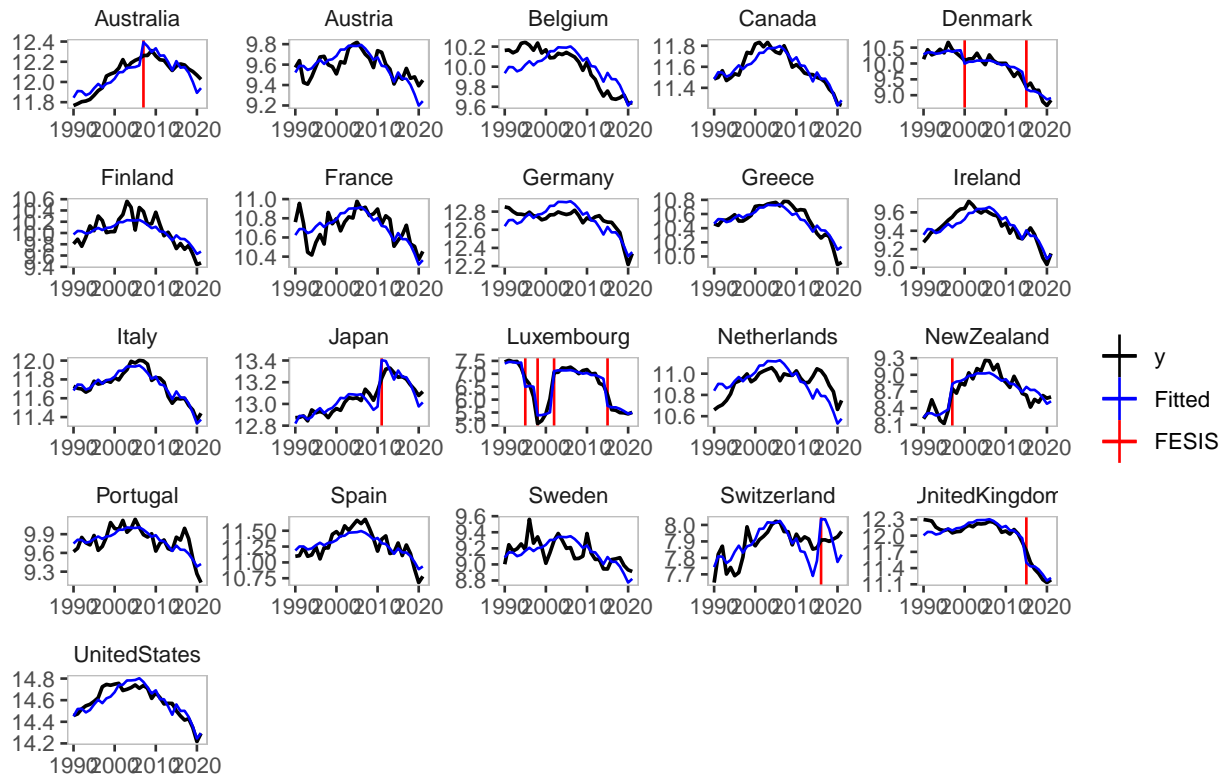

Intercept (IIS, FESIS)

EU15+selected: 1990–2021

Specifications: p.value = 0.001; iis = TRUE; block size = 20

EU15+selected: 1990−2021

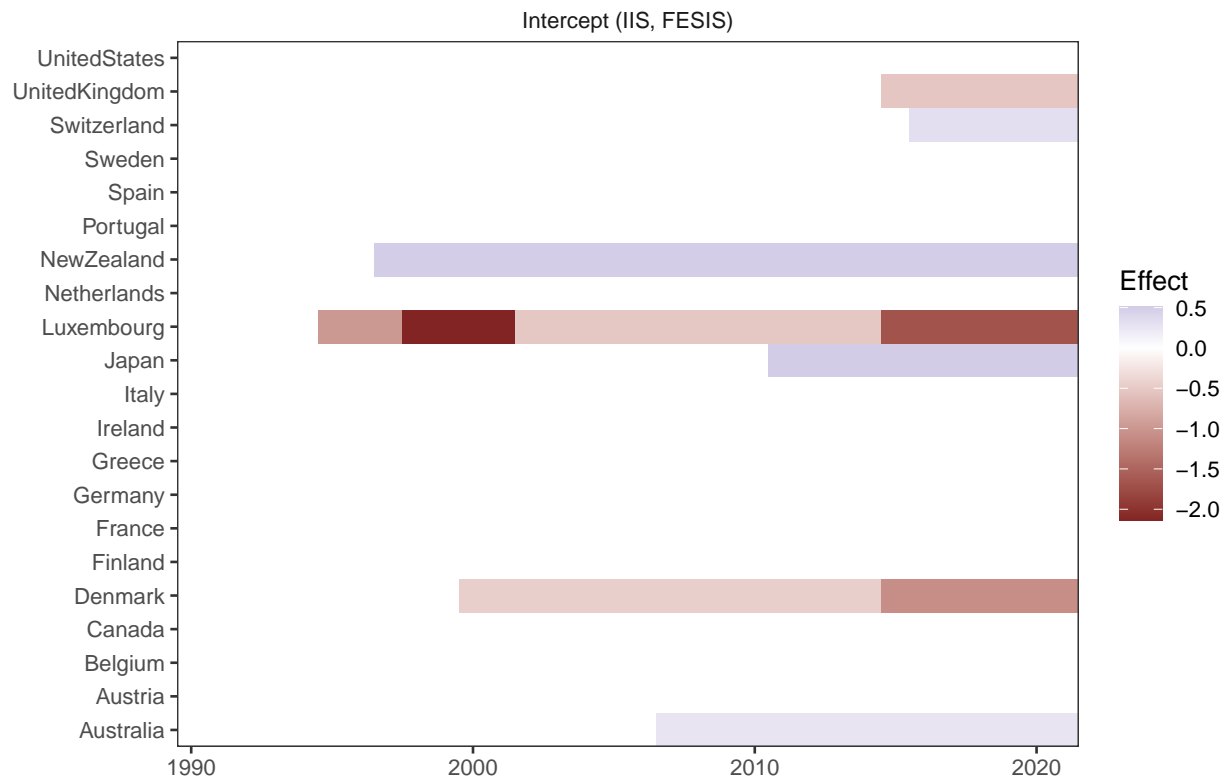Specifications: p.value = 0.001; iis = TRUE; block size = 20

Intercept (IIS, FESIS)

EU15+selected: 1990−2021

Specifications: p.value = 0.001; iis = FALSE; block size = 30

EU15+selected: 1990–2021

Specifications: p.value = 0.001; iis = FALSE; block size = 30
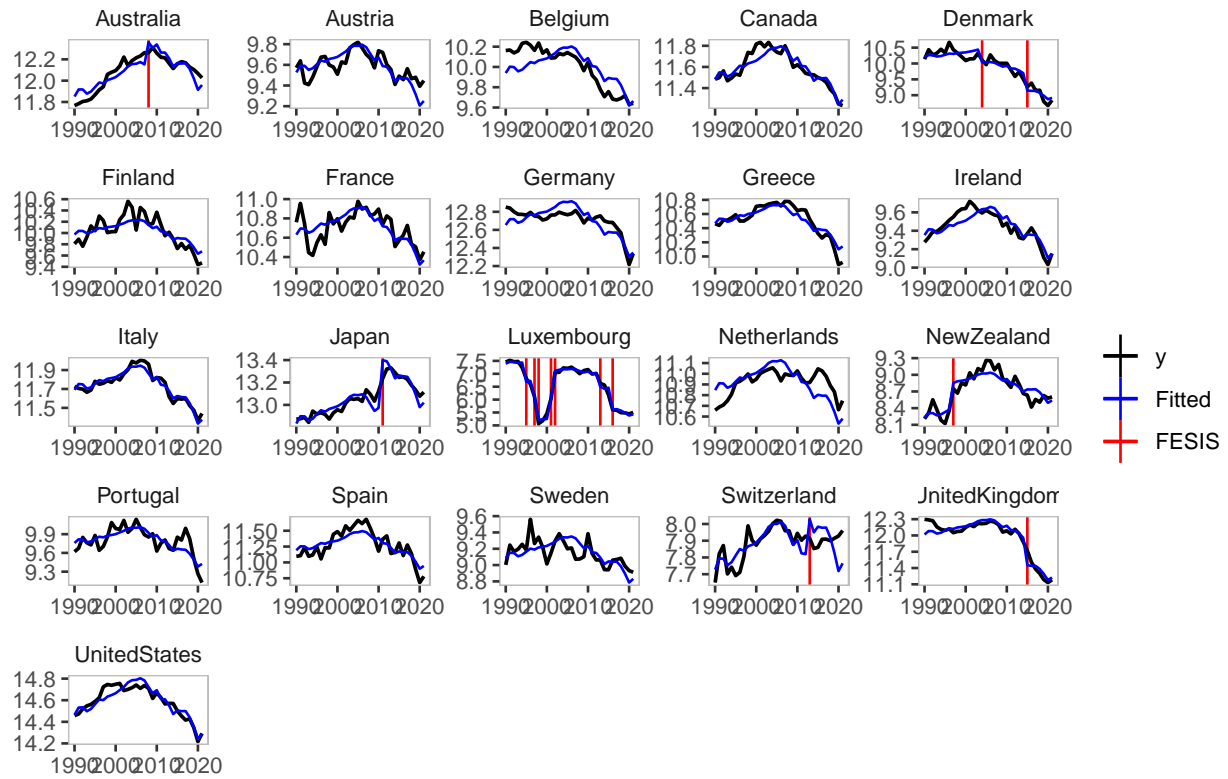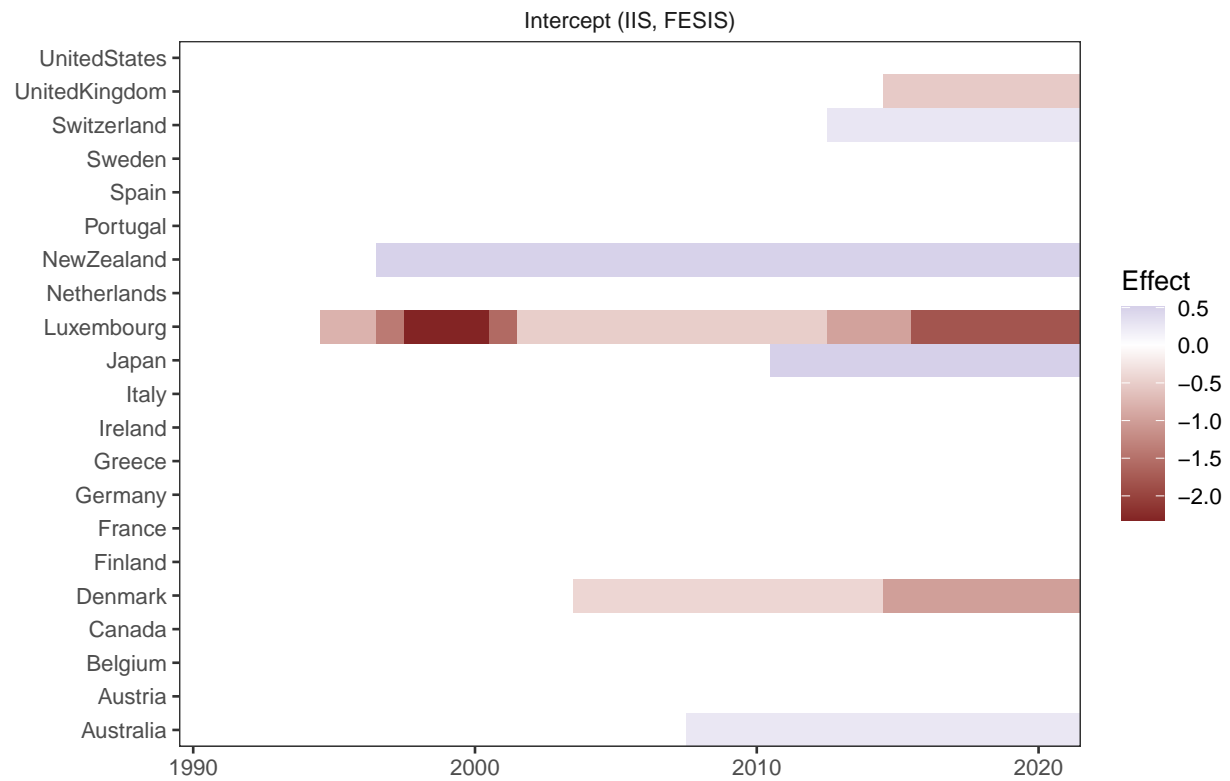

Intercept (IIS, FESIS)

EU15+selected: 1990−2021

Specifications: p.value = 0.001; iis = FALSE; block size = 20

EU15+selected: 1990−2021

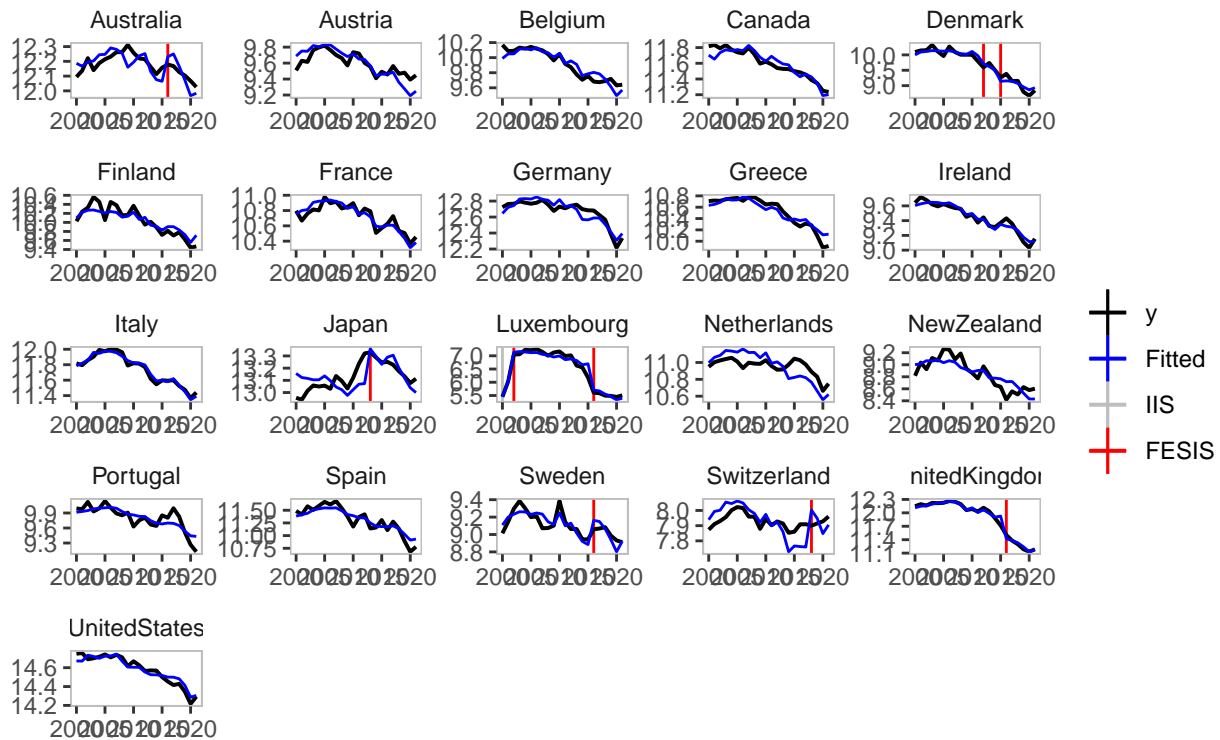## Specifications: p.value = 0.001; iis = FALSE; block size = 20

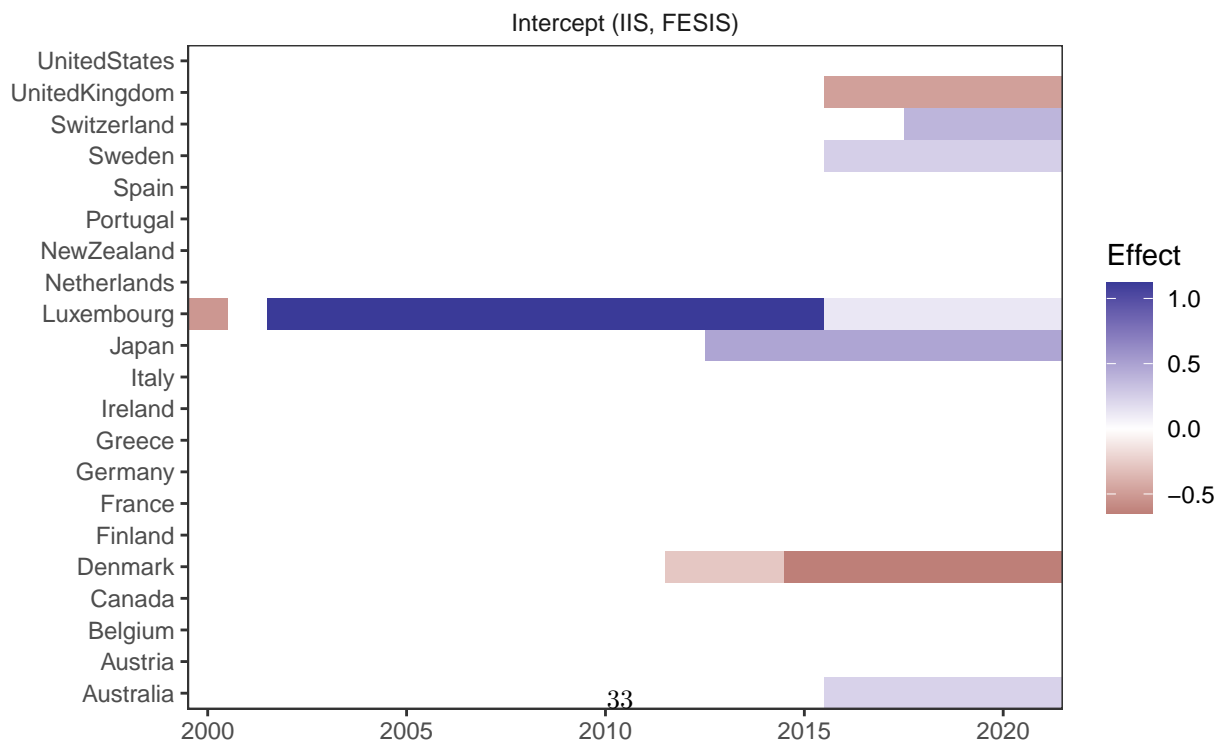Intercept (IIS, FESIS)

Levels

w/ Temp Controls

EU15+selected (1990:2021); p.value: 0.001; AR: 0

Formula: l_edgar_v7 ~ lgdp + lpop + lgdp_sq + HDD16dailybypop + CDD18dailybypop

EU15+selected (1990:2021); p.value: 0.001; AR: 0

Formula: l_edgar_v7 ~ lgdp + lpop + lgdp_sq + HDD16dailybypop + CDD18dailyb
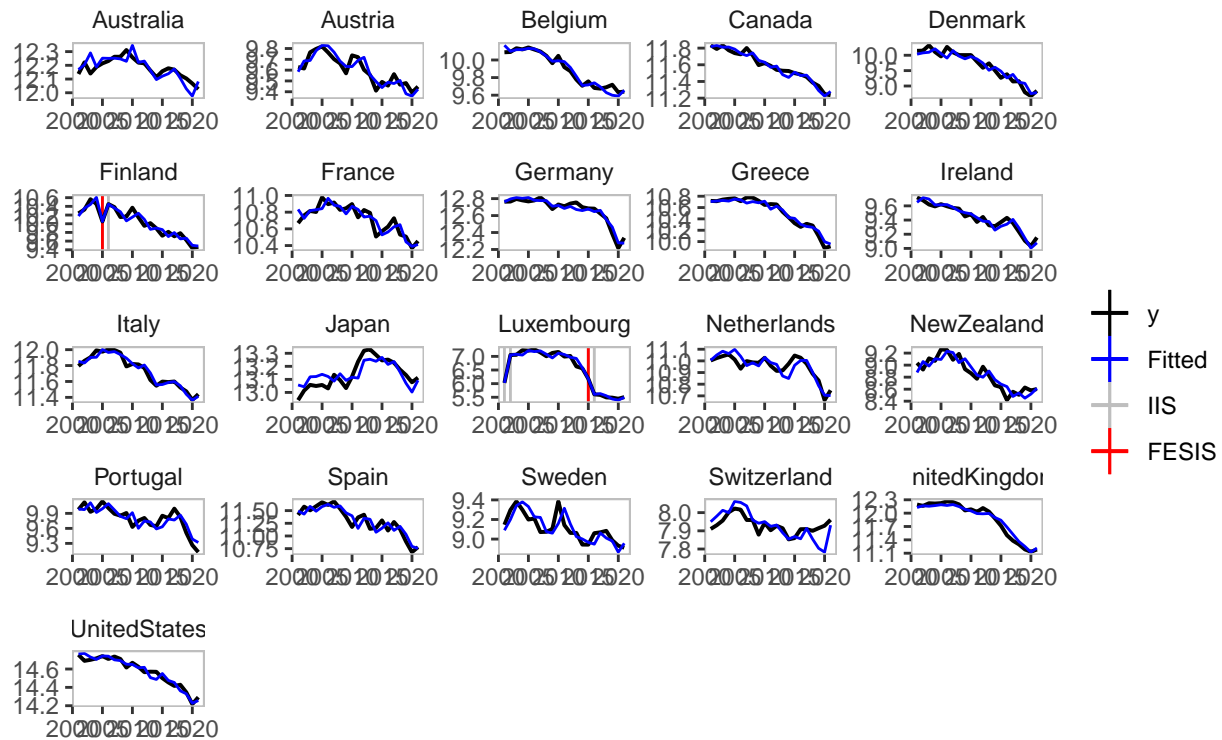
Intercept (IIS, FESIS)

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EU15+selected (1990:2021); p.value: 0.001; AR: 1

Formula: l_edgar_v7 ~ lgdp + lpop + lgdp_sq + HDD16dailybypop + CDD18dailybypop

EU15+selected (1990:2021); p.value: 0.001; AR: 1

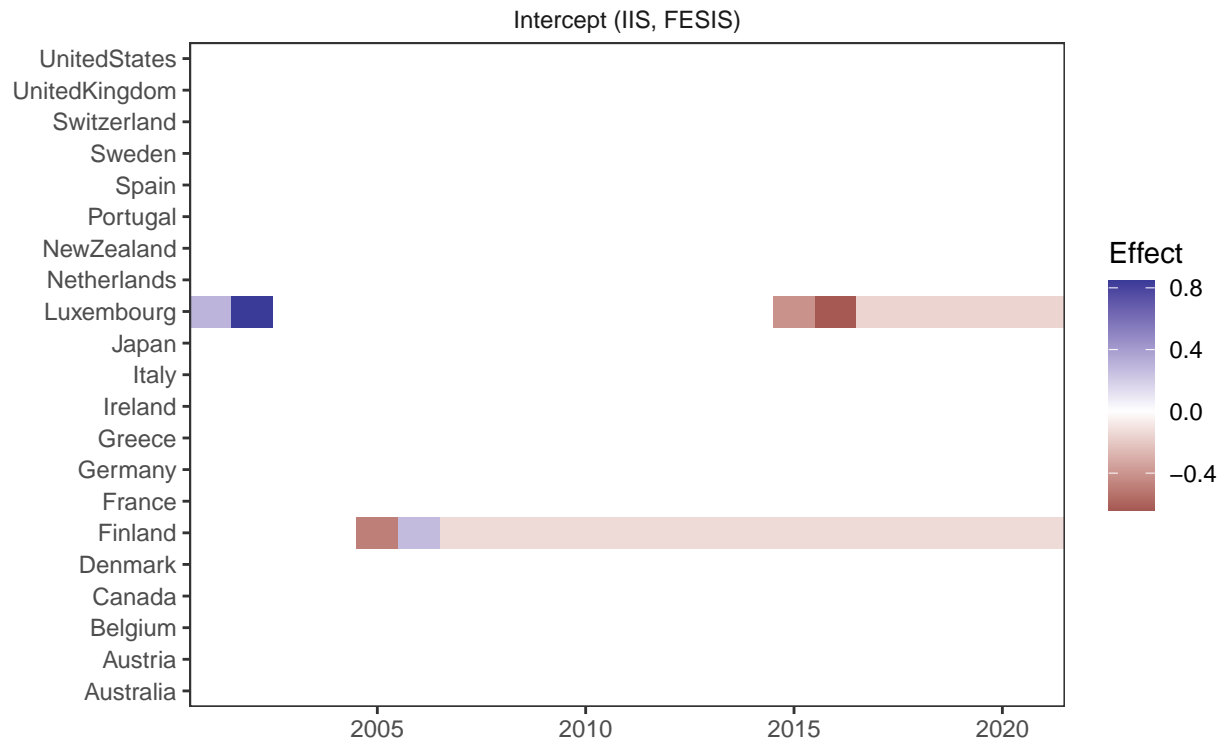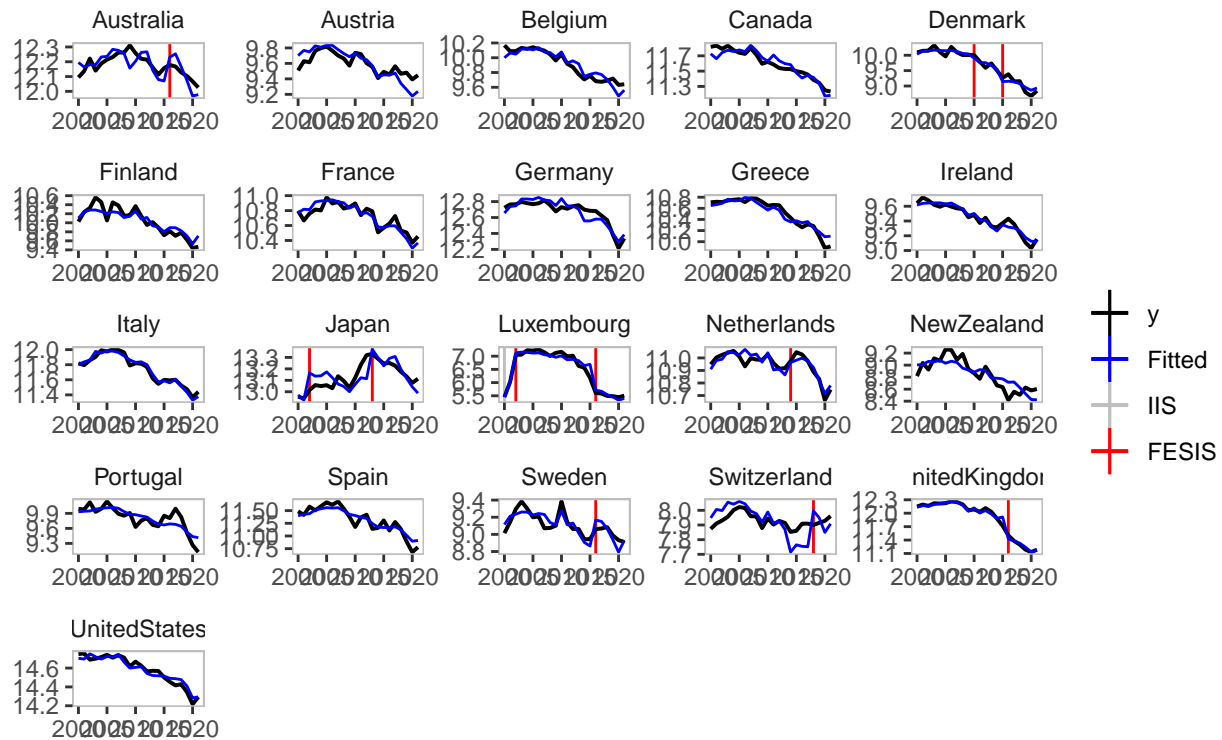Formula: l_edgar_v7 ~ lgdp + lpop + lgdp_sq + HDD16dailybypop + CDD18dailyb

EU15+selected (1990:2021); p.value: 0.01; AR: 0

Formula: l_edgar_v7 ~ lgdp + lpop + lgdp_sq + HDD16dailybypop + CDD18dailybypop

EU15+selected (1990:2021); p.value: 0.01; AR: 0

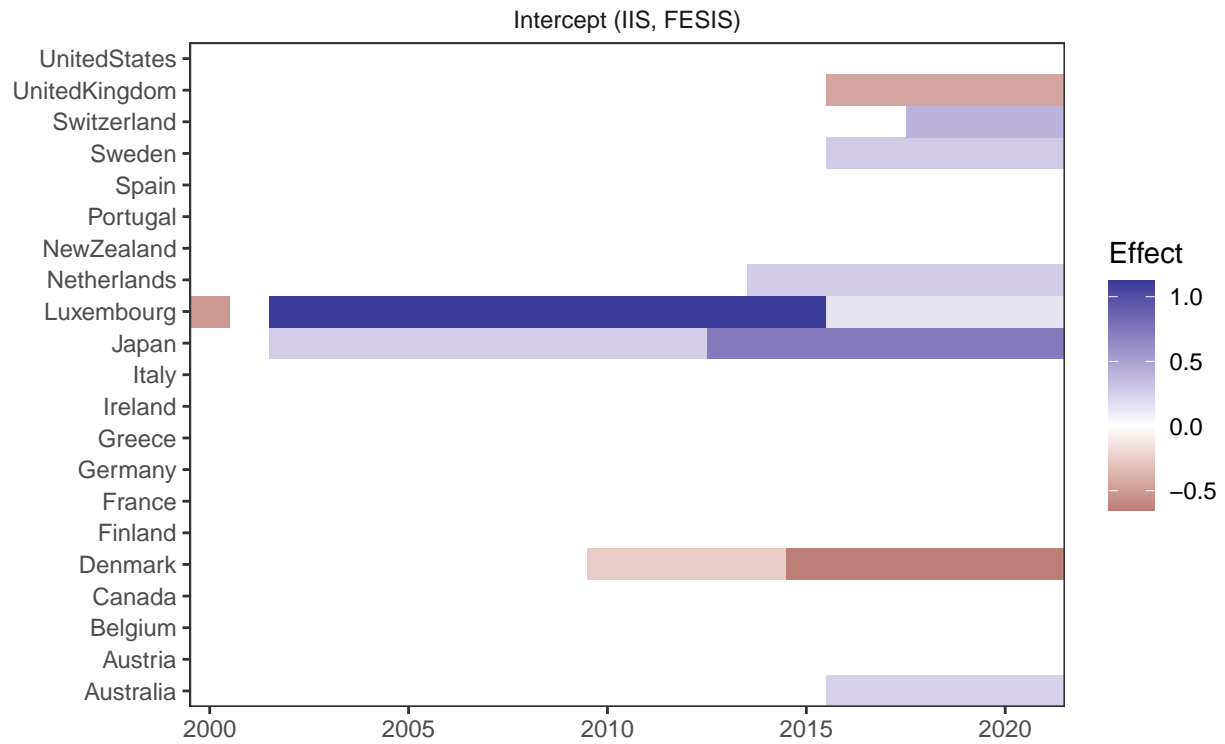Formula: l_edgar_v7 ~ lgdp + lpop + lgdp_sq + HDD16dailybypop + CDD18dailyb
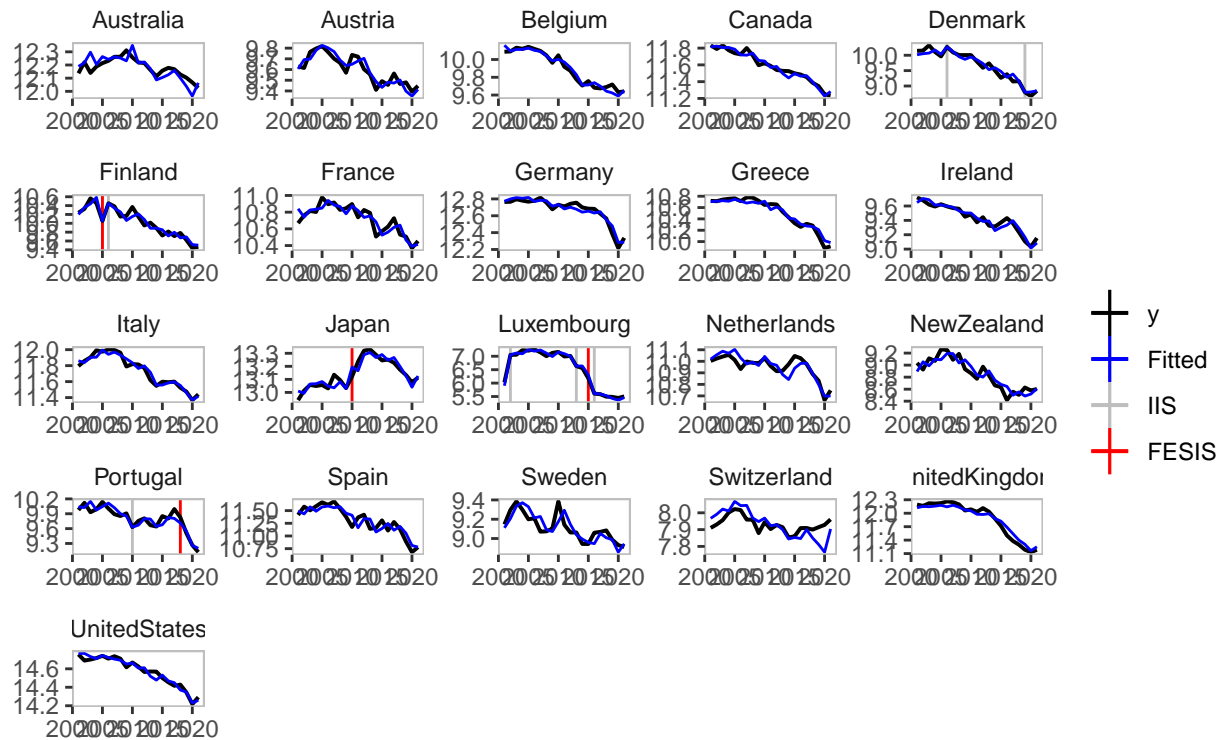
Intercept (IIS, FESIS)

EU15+selected (1990:2021); p.value: 0.01; AR: 1

Formula: l_edgar_v7 ~ lgdp + lpop + lgdp_sq + HDD16dailybypop + CDD18dailybypop

EU15+selected (1990:2021); p.value: 0.01; AR: 1

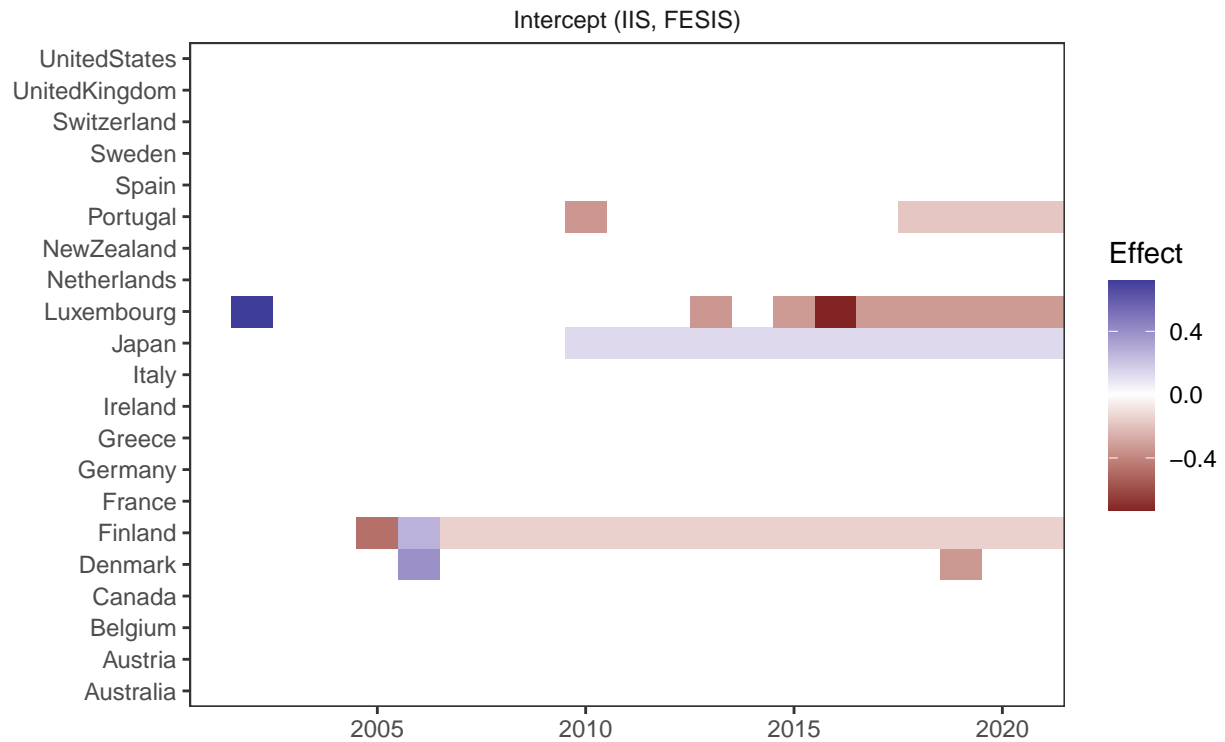Formula: l_edgar_v7 ~ lgdp + lpop + lgdp_sq + HDD16dailybypop + CDD18dailyb

First-differences

Various country groupes