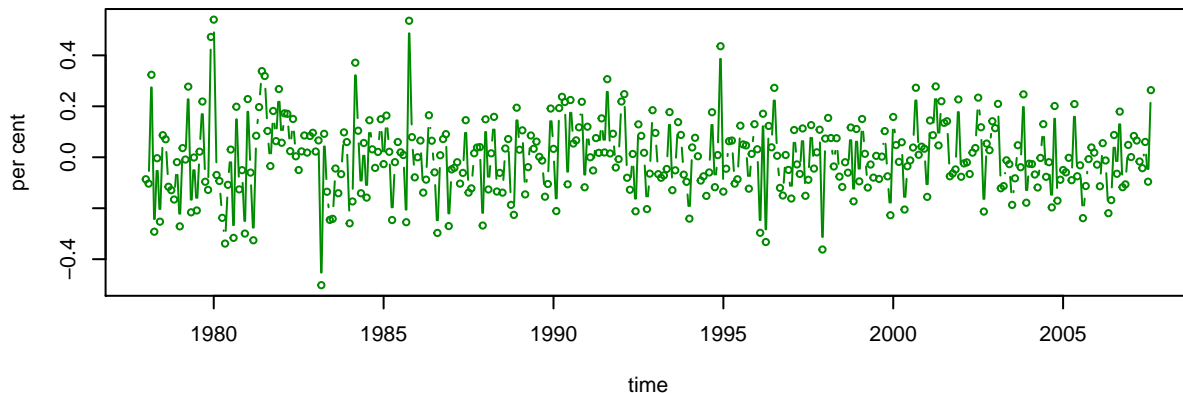/figures/Exercise 9.1 (a): VAR model – diagnostic plots – equation for U.S. unemployment
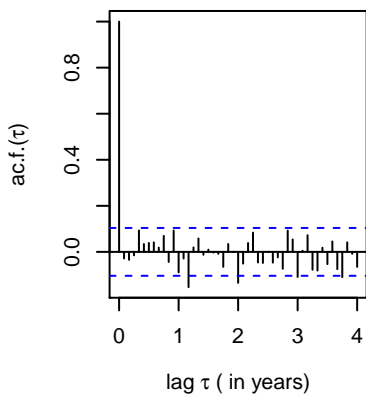
model selection criterion: SC
best model: VAR(4)
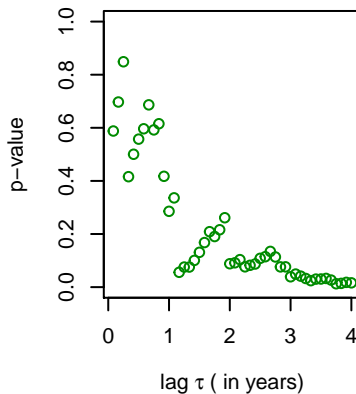
residuals

sample ac.f.

p−values for Ljung−Box statistics

sample pac.f.