Accuracy of normal and partial bi-variate Granger-causality results for each lag 1.0 Accuracy of partial bi-variate GC Accuracy of normal bi-variate GC (statsmodels) Strength decrease of the coefficients 8.0 Prediction accuracy 0.2 0.0 2 5 3 6 7 Lags Accuracy of partial bi-variate GC 1.0 Accuracy of normal bi-variate GC (vars) Strength decrease of the coefficients 8.0 Prediction accuracy
0
0
0 0.2 0.0 2 3 5 7 6 Lags Accuracy of partial bi-variate GC 1.0 Accuracy of normal bi-variate GC (Imtest) Strength decrease of the coefficients 8.0 Prediction accuracy 0.2 0.0 4 6 2 3 5 7 1 Lags Accuracy of partial bi-variate GC 1.0 Accuracy of normal bi-variate GC (VLTimeCausality) Strength decrease of the coefficients 0.8 Prediction accuracy
0
0
9 0.2 0.0 2 3 4 7 5 6 1 Lags 1.0 Accuracy of partial bi-variate GC Accuracy of normal bi-variate GC (NlinTS) Strength decrease of the coefficients 8.0 Prediction accuracy
0
0
9 0.2 0.0 2 3 4 5 6 7 1 Lags