Accuracy of normal and partial bi-variate Granger-causality results for each lag (beta = 2.0000) 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 2 3 5 1 6 7 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 4 7 3 5 6 1 Lags Accuracy of partial bi-variate GC 1.0 Accuracy of normal bi-variate GC (NlinTS) Strength decrease of the coefficients 0.8 Prediction accuracy
0.0
9.0 0.2 0.0 2 3 5 6 7 1 4 Lags