Title

Héctor Bahamonde [*1] and

Name Lastname [†2]

[1] Assistant Professor, O′Higgins University (Chile)

[2] Position, Institution

July 29, 2020

Abstract

This is the abstract.

Keywords— time series, IPE, IR

Work in progress. Please don't cite.

[*] hector.bahamonde@uoh.cl; www.HectorBahamonde.com.

[†] hector.bahamonde@uoh.cl; http://www.hectorbahamonde.com.

I. Intro

I. Presenting the GVAR Methodology

Here goes the "theory" part of the GVAR

II. Guns and Steel

Table 1: *Bivariate Gobal Granger Causality Tests of the World Political Economy, 1871-1913*

	Granger Relationship	F-Test	P-Value	DF	Adjusted R-sq	Lags
Austria-Hungary	steel → guns	2.834	0.017	8,31	0.273	1
	guns → steel	1.393	0.238	8,31	0.075	
Belgium	steel → guns	4.216	0.001	10,28	0.458	2
	guns → steel	2.759	0.017	10,28	0.316	
France	steel → guns	1.35	0.257	8,31	0.067	1
	guns → steel	1.907	0.095	8,31	0.157	
Germany	steel → guns	3.827	0.003	8,31	0.367	1
	guns → steel	2.694	0.022	8,31	0.258	
Italy	steel → guns	3.61	0.004	10,28	0.407	2
	guns → steel	5.039	0	10,28	0.515	
Russia	steel → guns	10.499	0	16,19	0.813	5
	guns → steel	2.423	0.034	16,19	0.394	
Spain	steel → guns	1.749	0.126	8,31	0.133	1
	guns → steel	1.454	0.214	8,31	0.085	
United Kingdom	steel → guns	2.674	0.023	8,31	0.256	1
	guns → steel	1.29	0.284	8,31	0.056	
United States	steel → guns	2.254	0.044	10,28	0.248	2
	guns → steel	5.528	0	10,28	0.544	

Table 2: *Bivariate Gobal Granger Causality Tests of the World Political Economy, 1955-2014*

	Granger Relationship	F-Test	P-Value	DF	Adjusted R-sq	Lags
Argentina	steel → guns	1.072	0.402	9,45	0.012	1
	guns → steel	6.222	0	9,45	0.465	
Australia	steel → guns	0.996	0.466	11,42	-0.001	2
	guns → steel	3.564	0.001	11,42	0.347	
Austria	steel → guns	0.694	0.736	11,42	-0.068	2
	guns → steel	2.526	0.015	11,42	0.24	
Belgium	steel → guns	4.525	0	13,39	0.468	3
	guns → steel	1.012	0.459	13,39	0.003	
Brazil	steel → guns	0.19	0.997	11,42	-0.202	2
	guns → steel	5.779	0	11,42	0.498	
Bulgaria	steel → guns	0.606	0.813	11,42	-0.089	2
	guns → steel	3.202	0.003	11,42	0.314	
Canada	steel → guns	1.531	0.157	11,42	0.099	2
	guns → steel	3.517	0.002	11,42	0.343	
Chile	steel → guns	0.294	0.973	9,45	-0.133	1
	guns → steel	5.678	0	9,45	0.438	
China	steel → guns	0.13	0.999	9,45	-0.17	1
	guns → steel	25.707	0	9,45	0.805	
Colombia	steel → guns	3.422	0.001	17,33	0.452	5
	guns → steel	1.719	0.089	17,33	0.196	
Egypt	steel → guns	0.19	0.994	9,45	-0.156	1
	guns → steel	2.639	0.015	9,45	0.215	
Finland	steel → guns	1.504	0.154	17,33	0.146	5
	guns → steel	2.994	0.003	17,33	0.404	
France	steel → guns	1.456	0.194	9,45	0.071	1
	guns → steel	2.438	0.024	9,45	0.193	
Greece	steel → guns	1.35	0.232	11,42	0.068	2
	guns → steel	1.917	0.064	11,42	0.16	
Hungary	steel → guns	3.568	0.001	11,42	0.348	2
	guns → steel	4.868	0	11,42	0.445	
India	steel → guns	0.45	0.9	9,45	-0.101	1
	guns → steel	7.349	0	9,45	0.514	
Israel	steel → guns	1.405	0.201	13,39	0.092	3
	guns → steel	1.291	0.259	13,39	0.068	
Italy	steel → guns	0.386	0.936	9,45	-0.114	1
	guns → steel	1.142	0.355	9,45	0.023	
Japan	steel → guns	2.783	0.006	17,33	0.377	5
	guns → steel	2.074	0.036	17,33	0.267	
Luxembourg	steel → guns	5.861	0	17,33	0.623	5
	guns → steel	1.483	0.162	17,33	0.141	
Mexico	steel → guns	2.421	0.014	17,33	0.326	5
	guns → steel	4.269	0	17,33	0.526	
Netherlands	steel → guns	4.03	0	13,39	0.431	3
	guns → steel	1.771	0.084	13,39	0.162	
North Korea	steel → guns	3.9	0.001	11,42	0.376	2
	guns → steel	5.135	0	11,42	0.462	
Norway	steel → guns	0.786	0.684	15,36	-0.067	4
	guns → steel	1.26	0.276	15,36	0.071	
Poland	steel → guns	0.597	0.792	9,45	-0.072	1
	guns → steel	1.487	0.182	9,45	0.075	
Portugal	steel → guns	0.678	0.724	9,45	-0.057	1
	guns → steel	1.59	0.147	9,45	0.089	
Romania	steel → guns	0.753	0.659	9,45	-0.043	1
	guns → steel	2.089	0.051	9,45	0.154	
Russia	steel → guns	2.955	0.008	9,45	0.246	1
	guns → steel	1.032	0.43	9,45	0.005	
South.Africa	steel → guns	0.323	0.963	9,45	-0.127	1
	guns → steel	1.282	0.273	9,45	0.045	
South Korea	steel → guns	0.306	0.969	9,45	-0.131	1
	guns → steel	7.079	0	9,45	0.503	
Spain	steel → guns	3.799	0.001	13,39	0.412	3
	guns → steel	1.347	0.229	13,39	0.08	
Taiwan	steel → guns	2.099	0.05	9,45	0.155	1
	guns → steel	2.644	0.015	9,45	0.215	
Turkey	steel → guns	1.617	0.139	9,45	0.093	1
	guns → steel	10.103	0	9,45	0.603	
United Kingdom	steel → guns	10.371	0	9,45	0.61	1
	guns → steel	0.994	0.459	9,45	-0.001	
United States	steel → guns	1.527	0.168	9,45	0.081	1
	guns → steel	2.986	0.007	9,45	0.249	

III. Appendix

I. Info that goes into the Appendix