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Abstract

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We both thank Tsung-wu Ho.

I. INTRO

I. Presenting the GVAR Methodology

Here goes the “theory” part of the GVAR

II. GUNS AND STEEL

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

	Granger Relationship	F-Test	P-Value	DF	Adjusted R-sq
Austria-Hungary	steel \rightarrow guns	3.09	0.011	(8, 31)	0.3
	guns \rightarrow steel	1.878	0.1	(8, 31)	0.153
Belgium	steel \rightarrow guns	4.329	0.001	(10, 28)	0.467
	guns \rightarrow steel	4.455	0.001	(10, 28)	0.476
France	steel \rightarrow guns	1.235	0.312	(8, 31)	0.046
	guns \rightarrow steel	1.658	0.149	(8, 31)	0.119
Germany	steel \rightarrow guns	3.571	0.005	(8, 31)	0.345
	guns \rightarrow steel	2.167	0.059	(8, 31)	0.193
Italy	steel \rightarrow guns	3.369	0.005	(10, 28)	0.384
	guns \rightarrow steel	5.394	0	(10, 28)	0.536
Russia	steel \rightarrow guns	8.311	0	(16, 19)	0.77
	guns \rightarrow steel	2.514	0.029	(16, 19)	0.409
Spain	steel \rightarrow guns	1.749	0.126	(8, 31)	0.133
	guns \rightarrow steel	1.454	0.214	(8, 31)	0.085
United Kingdom	steel \rightarrow guns	1.278	0.29	(8, 31)	0.054
	guns \rightarrow steel	1.569	0.175	(8, 31)	0.104
United States	steel \rightarrow guns	2.292	0.041	(10, 28)	0.254
	guns \rightarrow steel	5.36	0	(10, 28)	0.534

Table 2: *Bivariate Global Granger Causality Tests of the World Political Economy, 1955-2012*

	Granger Relationship	F-Test	P-Value	DF	Adjusted R-sq
Argentina	steel \rightarrow guns	1.466	0.19	(9, 45)	0.072
	guns \rightarrow steel	1.056	0.412	(9, 45)	0.009
Australia	steel \rightarrow guns	1.229	0.302	(9, 45)	0.037
	guns \rightarrow steel	2.688	0.014	(9, 45)	0.22
Austria	steel \rightarrow guns	0.4064	0.925	(9, 45)	-0.11
	guns \rightarrow steel	2.579	0.017	(9, 45)	0.208
Belgium	steel \rightarrow guns	5.286	0	(9, 45)	0.417
	guns \rightarrow steel	1.562	0.156	(9, 45)	0.086
Brazil	steel \rightarrow guns	0.3471	0.954	(9, 45)	-0.122
	guns \rightarrow steel	6.319	0	(9, 45)	0.47

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III. APPENDIX

I. Info that goes into the Appendix