Econometrics 3 - Problem Set 10

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1 Multivariate analysis

(a) Selection of the lag order of the multivariate model

(b) Estimation of the multivariate model, and quality checks of the estimation

(c) Granger non-causality tests

(d) Forecasts: in-sample and out-of-sample, for all variables

(e) Orthogonalized impulse response functions, for all variables (use Cholesky method, and explain how you interpret the ordering of the variables)