1. The variable X_t is not correlated in itself. But there changes in coefficient look very similar which result in high correlation in Beta. Can you give me advice?

2. Model Selection: Coefficient plot comparision for candidate models.
   marginal likelihood function according to time.

3. Summary of Kok: Use data of US real estimate data to estimate exact value of specific property in time point t
   Same goal, different data, different method.
   method: use random forest for modeling treebased ensemble.
   Advantage: high prediction performance
   disadvantage: Loose interpretability, hard to maniplulate
   check: disadvantage of RF

Summary of Xiao chen chen
use LSTM which show great performance in time series data
↳ variation of RNN

spaitial regression called regression-crag

해석 가능한 linear regression의 특징은 살리면서 시간적 특성을 살려 predicting performance를 advance 했다는 의미가 있다

시간적 특성을 주목하지 않는 Spatial과 다른 접근으로 부동산 가격을 예측했다는 것에 의의.

VAR model – 거시경제변수 and mmm가 아닌 전세가격지수
인접지역 mmm 가격지수는 VAR로 사용.