Coefficient comparison for P= 5 Q= 5 Factors = price_hedo_avg, pop, inc_mean, X3mCHFL 500 Var2 Bezirk Affoltern Bezirk Bülach Bezirk Dielsdorf Coefficient Amplitude Bezirk Hinwil Bezirk Horgen Bezirk Meilen Bezirk Pfäffikon Bezirk Uster Bezirk Winterthur Bezirk Dietikon -500 Bezirk Zürich Schweiz lag(diff(log(y)), 2) lag(diff(log(y)), 3) ag(diff(log(x1)), 0) lag(diff(log(x2)), 0 lag(diff(log(x2)), 1 lag(log(x1), 1 lag(log(x2), 1 lag(x3, 1 lag(diff(log(x1)), lag(diff(log(x1)), lag(diff(log(x1)), lag(diff(log(y)), lag(diff(x3),

Factor

Coefficient comparison for P= 5 Q= 5 Factors = price_hedo_avg, pop, inc_mean, X3mCHFL Var2 Bezirk Affoltern 500 Bezirk Bülach Bezirk Dielsdorf Coefficient Amplitude Bezirk Hinwil Bezirk Horgen Bezirk Meilen Bezirk Pfäffikon Bezirk Uster Bezirk Winterthur Bezirk Dietikon Bezirk Zürich -500Schweiz lag(diff(log(x1)), 2) lag(diff(log(x1)), 3) lag(diff(log(y)), 3) ag(diff(log(x1)), 0) lag(diff(log(x2)), 0) lag(log(x2), 'lag(x3, ' lag(diff(log(y)), lag(diff(log(x1)), lag(diff(log(x1)), ag(diff(log(x2)),

Factor

Coefficient comparison for P= 5 Q= 5 Factors = price_hedo_avg, pop, inc_mean, X3mCHFL 200 -Var2 Bezirk Affoltern Bezirk Bülach 100 -Bezirk Dielsdorf Coefficient Amplitude Bezirk Hinwil Bezirk Horgen Bezirk Meilen Bezirk Pfäffikon Bezirk Uster Bezirk Winterthur Bezirk Dietikon -100Bezirk Zürich Schweiz -200 lag(diff(log(y)), 3) lag(diff(log(x1)), 0) lag(diff(log(x1)), 2) lag(diff(log(x1)), 3) lag(diff(log(x1)), 4) lag(diff(log(y)), 4) lag(diff(log(x2)), 0 lag(diff(log(x2)), 1 lag(log(x1), 1 lag(log(x2), 1 lag(x3, 1 lag(diff(x3), ag(diff(log(x2)),

Factor

