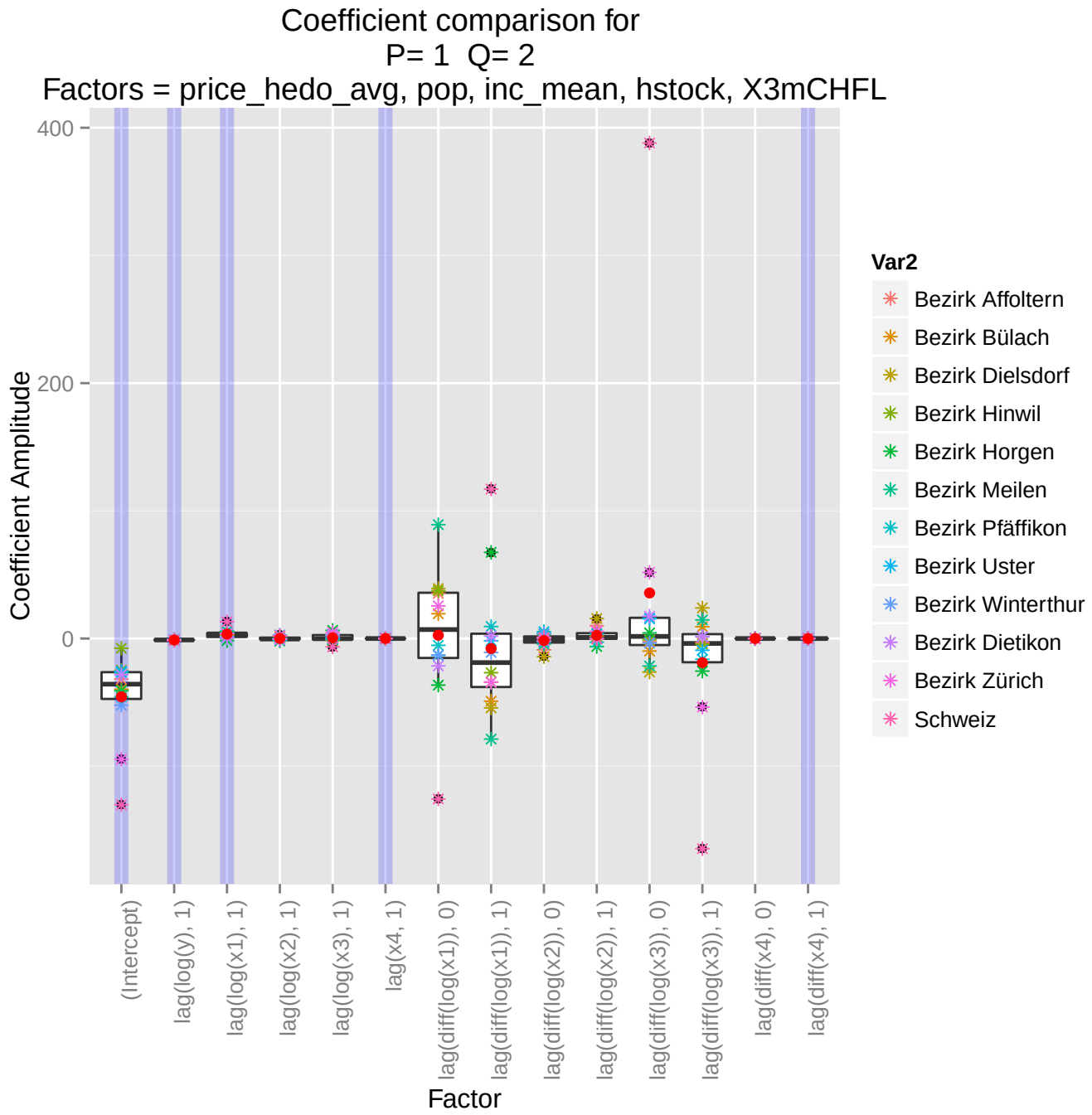
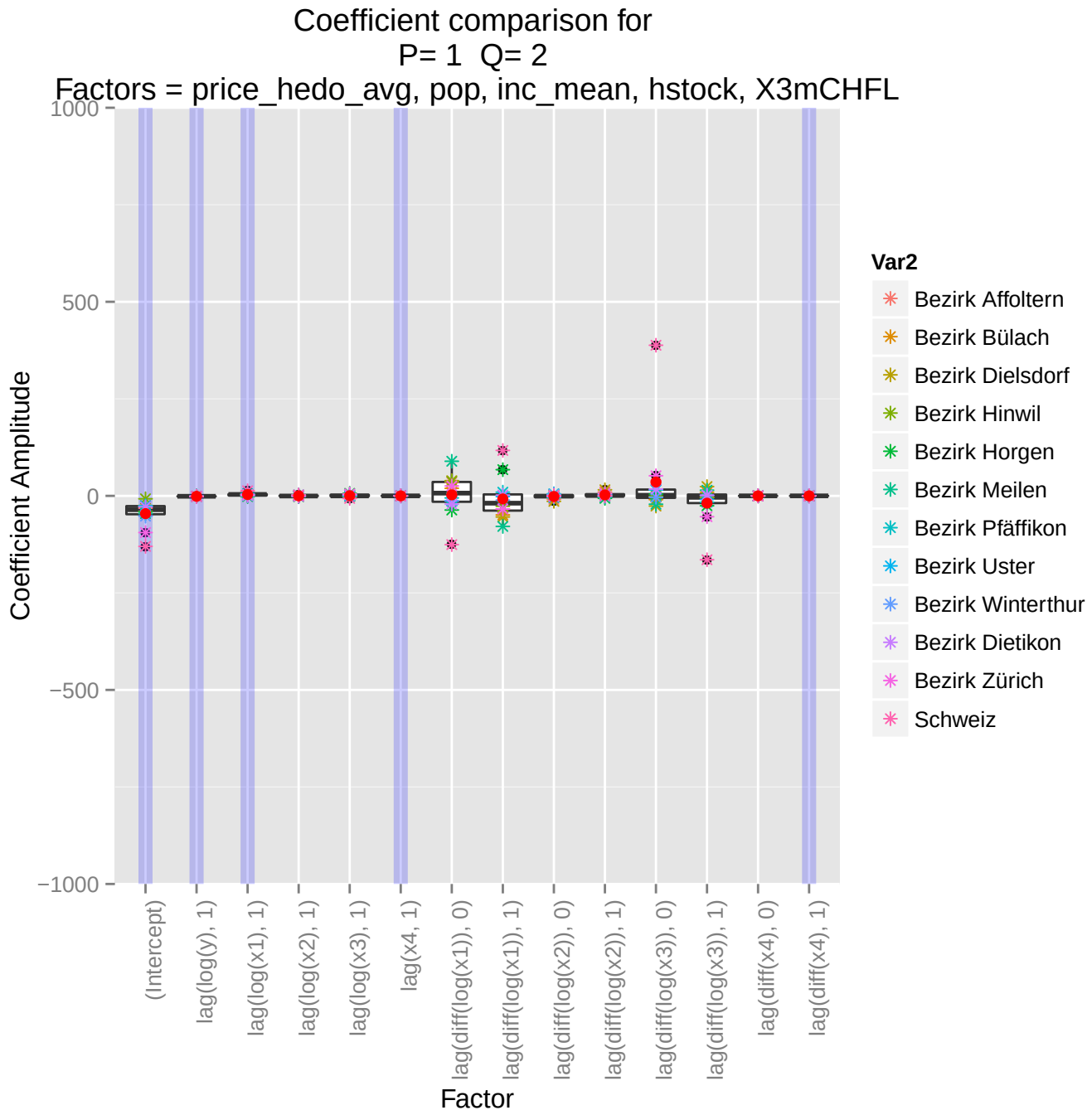
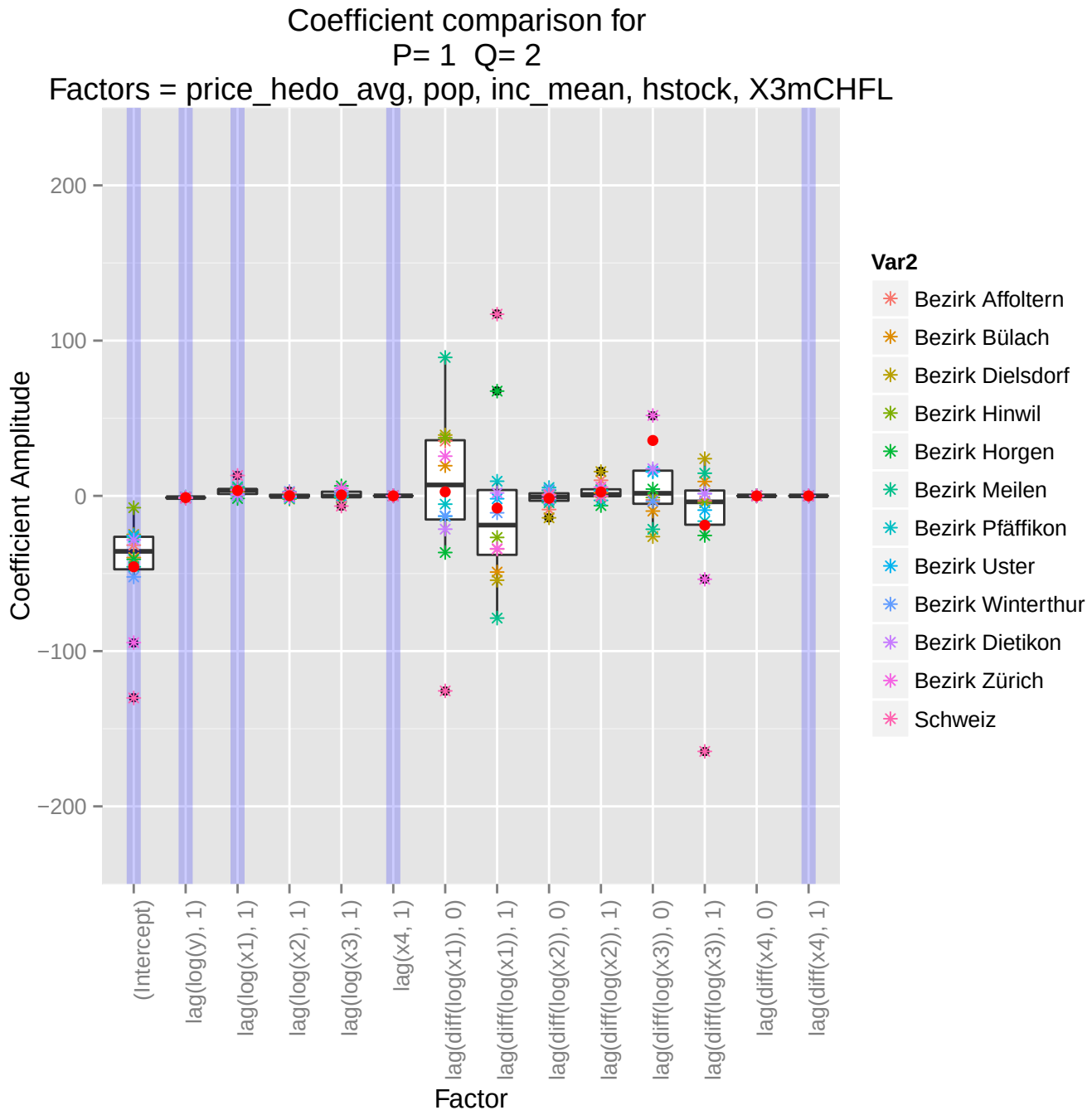
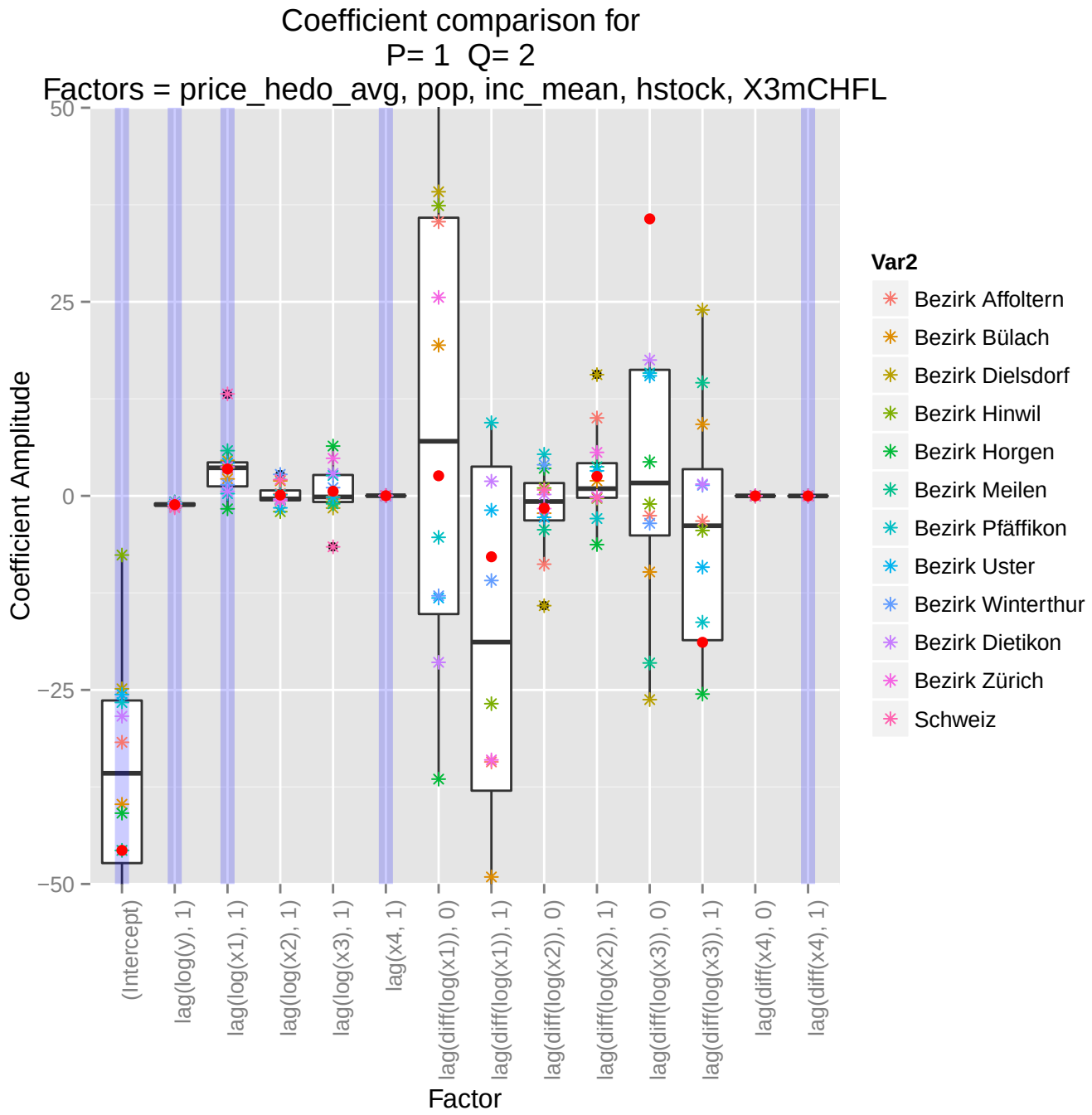

Coefficient comparison for
P= 1 Q= 2
Factors = price_hedo_avg, pop, inc_mean, hstock, X3mCHFL
Coefficient Amplitude
400
200
0
(Intercept)
lag(log(y), 1)
lag(log(x1), 1)
lag(log(x2), 1)
lag(log(x3), 1)
lag(x4, 1)
lag(diff(log(x1)), 0)
lag(diff(log(x1)), 1)
lag(diff(log(x2)), 0)
lag(diff(log(x2)), 1)
lag(diff(log(x3)), 0)
lag(diff(log(x3)), 1)
lag(diff(x4), 0)
lag(diff(x4), 1)
Factor
Var2
Bezirk Affoltern
Bezirk Bülach
Bezirk Dielsdorf
Bezirk Hinwil
Bezirk Horgen
Bezirk Meilen
Bezirk Pfäffikon
Bezirk Uster
Bezirk Winterthur
Bezirk Dietikon
Bezirk Zürich
Schweiz


Coefficient comparison for
P= 1 Q= 2
Factors = price_hedo_avg, pop, inc_mean, hstock, X3mCHFL
Coefficient Amplitude
1000
500
0
−500
−1000
(Intercept)
lag(log(y), 1)
lag(log(x1), 1)
lag(log(x2), 1)
lag(log(x3), 1)
lag(x4, 1)
lag(diff(log(x1)), 0)
lag(diff(log(x1)), 1)
lag(diff(log(x2)), 0)
lag(diff(log(x2)), 1)
lag(diff(log(x3)), 0)
lag(diff(log(x3)), 1)
lag(diff(x4), 0)
lag(diff(x4), 1)
Factor
Var2
Bezirk Affoltern
Bezirk Bülach
Bezirk Dielsdorf
Bezirk Hinwil
Bezirk Horgen
Bezirk Meilen
Bezirk Pfäffikon
Bezirk Uster
Bezirk Winterthur
Bezirk Dietikon
Bezirk Zürich
Schweiz


Coefficient comparison for
P= 1 Q= 2
Factors = price_hedo_avg, pop, inc_mean, hstock, X3mCHFL
Coefficient Amplitude
200
100
0
−100
−200
(Intercept)
lag(log(y), 1)
lag(log(x1), 1)
lag(log(x2), 1)
lag(log(x3), 1)
lag(x4, 1)
lag(diff(log(x1)), 0)
lag(diff(log(x1)), 1)
lag(diff(log(x2)), 0)
lag(diff(log(x2)), 1)
lag(diff(log(x3)), 0)
lag(diff(log(x3)), 1)
lag(diff(x4), 0)
lag(diff(x4), 1)
Factor
Var2
Bezirk Affoltern
Bezirk Bülach
Bezirk Dielsdorf
Bezirk Hinwil
Bezirk Horgen
Bezirk Meilen
Bezirk Pfäffikon
Bezirk Uster
Bezirk Winterthur
Bezirk Dietikon
Bezirk Zürich
Schweiz


Coefficient comparison for
P= 1 Q= 2
Factors = price_hedo_avg, pop, inc_mean, hstock, X3mCHFL
Coefficient Amplitude
50
25
0
−25
−50
(Intercept)
lag(log(y), 1)
lag(log(x1), 1)
lag(log(x2), 1)
lag(log(x3), 1)
lag(x4, 1)
lag(diff(log(x1)), 0)
lag(diff(log(x1)), 1)
lag(diff(log(x2)), 0)
lag(diff(log(x2)), 1)
lag(diff(log(x3)), 0)
lag(diff(log(x3)), 1)
lag(diff(x4), 0)
lag(diff(x4), 1)
Factor
Var2
Bezirk Affoltern
Bezirk Bülach
Bezirk Dielsdorf
Bezirk Hinwil
Bezirk Horgen
Bezirk Meilen
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