*Many*

*Stationary, Non-stationary & Non cointegrated, Non stationary & Cointegrated?*

*Non stationary & Non cointegrated: VAR in diff*

*Stationary: VAR in levels*

*Non stationary & Cointegrated: VECM*

*Mean: ARIMA*

*Variance: GARCH*

*Stationary?*

*Care about Mean or Variance?*

*One*

*One Series or Many?*