	OLS Newey-West		MLE		Restricted MLE	
	Y1	Y2	Y1	Y2	Y1	Y2
Coefficients						
Constant	0.63	2.2	0.63	2.2	0.74	2.05
	(0.541)	(0.276)	(0.603)	(0.331)	(0.604)	(0.333)
Mean	-0.74	6.51	-0.74	6.51	-0.62	6.38
	(0.12)	(0.119)	(0.122)	(0.121)	(0.128)	(0.129)
Y1 (-1)	0.5	0.14	0.5	0.14	0.51	0.13
	(0.06)	(0.032)	(0.063)	(0.035)	(0.063)	(0.035)
Y2 (-1)	-0.15	0.68	-0.15	0.68	-0.16	0.69
	(0.083)	(0.042)	(0.091)	(0.05)	(0.091)	(0.05)
Innovation covariance						
Y1	0.91		0.91		0.91	
			(0.092)		(0.093)	
Y2	0.05	0.27	0.05	0.27	0.05	0.28
			(0.036)	(0.028)	(0.037)	(0.029)
Log likelihood	426.8		426.8		428.2	

Table 1: ONe-lag test VAR. In restricted MLE, mean difference is one larger than the OLS estimate

	OLS Newey-West		MLE		Restricted MLE	
	Y1	Y2	Y1	Y2	Y1	Y2
Coefficients						
Constant	0.8	2.12	0.8	2.12	0.67	2.13
	(0.575)	(0.235)	(0.591)	(0.292)	(0.617)	(0.299)
Mean	0.32	4.1	0.32	4.1	1.57	4.34
	(0.18)	(0.08)	(0.186)	(0.082)	(0.769)	(0.204)
Y1 (-1)	0.52	0.11	0.52	0.11	0.63	0.09
	(0.06)	(0.035)	(0.072)	(0.037)	(0.077)	(0.037)
Y2 (-1)	-0.29	0.43	-0.29	0.43	-0.3	0.43
	(0.129)	(0.071)	(0.145)	(0.072)	(0.152)	(0.073)
Y1 (-2)	0.13	0.05	0.13	0.05	0.23	0.04
	(0.064)	(0.038)	(0.076)	(0.038)	(0.08)	(0.039)
Y2 (-2)	0.12	0.04	0.12	0.04	0.2	0.04
	(0.156)	(0.069)	(0.138)	(0.07)	(0.144)	(0.07)
Innovation covariance						
Y1	1.03		1.03		1.13	
			(0.106)		(0.128)	
Y2	-0.01	0.26	-0.01	0.26	-0.01	0.26
			(0.038)	(0.027)	(0.042)	(0.027)
Log likelihood	434.1		434.1		444.1	

Table 2: Two-lag test VAR. In restricted MLE, mean difference is one larger than the OLS estimate