	OLS Newey-West		MLE		MLE w/o enfficiency		Restricted MLE		Restricted UMLE	
	Y1	Y2	Y1	Y2	Y1	Y2	Y1	Y2	Y1	Y2
Coefficients										
Constant	1.68	2.15	1.68	2.15	1.68	2.15	1.74	0.4	1.94	0.46
	(0.707)	(0.397)	(0.7)	(0.337)	(0.721)	(0.405)	(0.748)	(0.426)	(0.772)	(0.047)
Mean	-0.55	6.59	-0.55	6.59	-0.55	6.59	0.29	5.43	0.36	5.5
	(0.163)	(0.113)	(0.167)	(0.115)	(0.167)	(0.116)	(0.739)	(0.989)	(0.684)	(NaN)
Y1 (-1)	0.58	0.1	0.58	0.1	0.58	0.1	0.59	0.04	0.59	0.03
	(0.063)	(0.029)	(0.058)	(0.028)	(0.064)	(0.03)	(0.059)	(0.031)	(0.066)	(0.029)
Y2 (-1)	-0.29	0.68	-0.29	0.68	-0.29	0.68	-0.3	0.92	-0.33	0.91
	(0.105)	(0.058)	(0.105)	(0.051)	(0.107)	(0.06)	(0.111)	(0.063)	(0.113)	(0.018)
Innovation covariance										
Y1	1.24		1.23		1.23		1.23		1.23	
			(0.125)		(0.12)		(0.125)		(0.124)	
Y2	0.05	0.29	0.05	0.29	0.05	0.29	0.05	0.34	0.04	0.34
			(0.043)	(0.029)	(0.047)	(0.032)	(0.051)	(0.042)	(0.058)	(0.043)
Log likelihood	462		462		462		479.3		482.1	

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	2.13	2.08	2.13	2.08	2.82	1.64
	(0.503)	(0.269)	(0.575)	(0.291)	(0.596)	(0.306)
Mean	0.25	4.03	0.25	4.03	1.1	3.88
	(0.138)	(0.064)	(0.143)	(0.067)	(0.392)	(0.115)
Y1 (-1)	0.59	0.1	0.59	0.1	0.64	0.07
	(0.073)	(0.037)	(0.073)	(0.037)	(0.075)	(0.039)
Y2 (-1)	-0.35	0.49	-0.35	0.49	-0.47	0.56
	(0.119)	(0.063)	(0.146)	(0.074)	(0.15)	(0.077)
Y1 (-2)	-0.01	0.01	-0.01	0.01	0.06	-0.03
	(0.072)	(0.04)	(0.074)	(0.037)	(0.076)	(0.039)
Y2 (-2)	-0.15	-0.01	-0.15	-0.01	-0.18	0.01
	(0.122)	(0.064)	(0.146)	(0.074)	(0.149)	(0.076)
Innovation covariance						
Y1	0.97		0.97		1.01	
			(0.1)		(0.109)	
Y2	0.08	0.25	0.08	0.25	0.05	0.26
			(0.036)	(0.026)	(0.04)	(0.029)
Log likelihood	419.9		419.9		432.1	

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