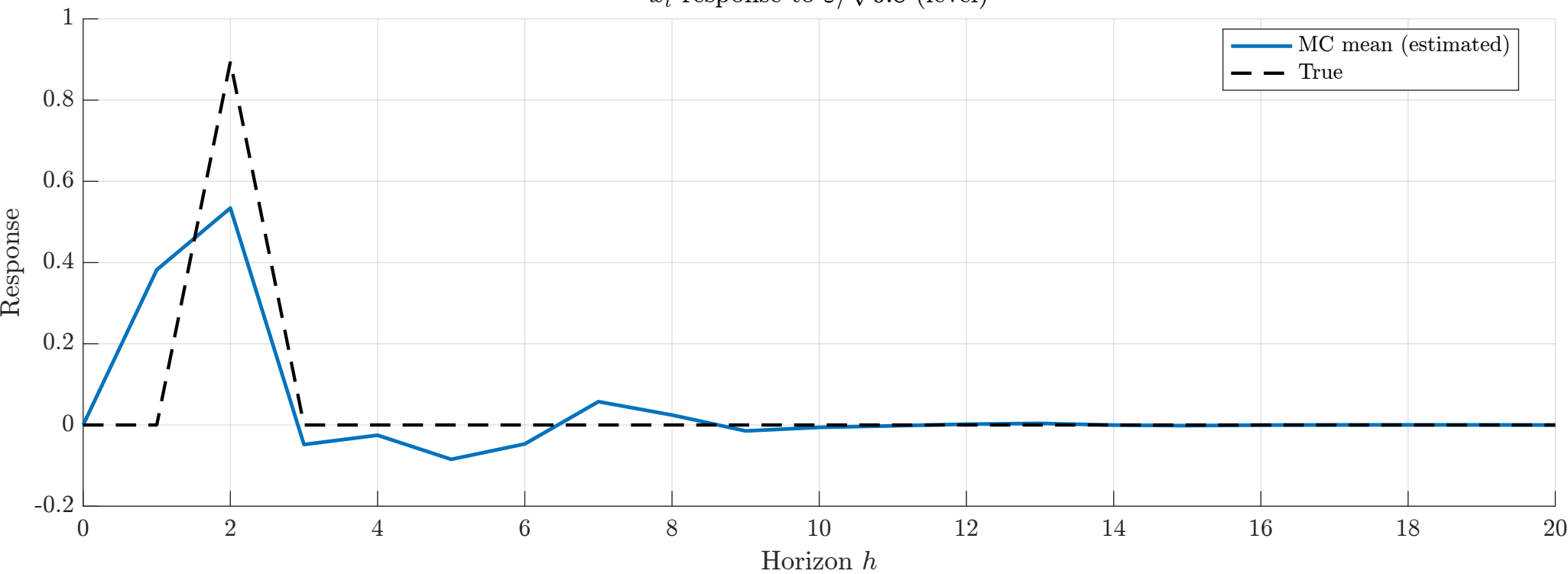Exercise 3: #-shock to x — VAR(4), N=500, T=500

$x_t$ response to $\varepsilon/\sqrt{0.8}$ (level)

Estimated − True for $x \leftarrow \varepsilon/\sqrt{0.8}$