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While programs specifically designed to fit time-series VAR models are often included as standard features in most statistical packages, panel VAR model estimation and inference are often implemented with general-use routines that require some programming

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Step 1

Vector Autoregression

Analysis: Estimation

and Interpretation

John E. Floyd

University of Toronto?

September 19, 2005 1

Introduction This

expositional paper

lays out the

mechanics of running

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proves no theorems.

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Estimating a VAR(p)

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VAR Setup ...

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Analysis: Estimation
and Interpretation

This paper considers
estimation and testing
of vector

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coefficients in panel data, and applies the techniques to analyze the dynamic relationships between wages and hours worked in two samples of American males.

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R.M. Abrigo and

Inessa Love (May

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autoregressions are a
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Consider panel data
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pvargmm: GMM

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Vector autoregression (VAR) is a stochastic process model used to capture the linear interdependencies among multiple time series. VAR models generalize the univariate autoregressive model (AR model) by

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allowing for more than
one evolving variable.

Panel VaR |

ResearchGate

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Title stata.com var —
Vector autoregressive
models

Estimation Output

The vector

autoregression (VAR)

is commonly used for

forecasting systems

of interrelated time

series and for

analyzing the dynamic

impact of random

disturbances on the

system of variables.

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