An Introductory Review of a Structural VAR-X Estimation and Applications

Borradores de Economia
Número:
686
Publicado:
Lunes, 3 Julio 1905
Palabras clave:
S-VAR, B-VAR, VAR-X, IRF
Descargar documento

Lo más reciente

Settlement liquidity in the Colombian large-value payment system: the role of reserve requirements
Fredy Gamboa-Estrada, Freddy Cepeda-López, Javier Iván Miguélez-Márquez
Geopolitical risk and emerging market sovereign risk premia
Fredy Gamboa-Estrada, José Vicente Romero
Assessing the effects of recent provisioning rules on consumer credit allocation in Colombia
Fredy Gamboa-Estrada, Diego Cuesta, Camilo Sanchez-Quinto
Otras Publicaciones

This document presents how to estimate and implement a structural VAR-X model under long run and impact identification restrictions. Estimation by bayesian and maximum likelihood methods is presented. Applications of the structural VAR-X for impulse respo