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2 Bayesian VARs
2.1 Introduction And Notation
The VAR(p) Model Can Be Written As:
$$Y_T = A_0 + \sum_{j=1}^p A_j Y_{T-j} + \epsilon_T \quad (1)$$

Where Y_T For $T = 1, \dots, T$ Is An $M \times 1$ Vector Containing ... Jun 3th, 2024

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