

Complementary Material for Semi-Parametric Estimation of Noncausal Vector Autoregression

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Multivariate Series : y

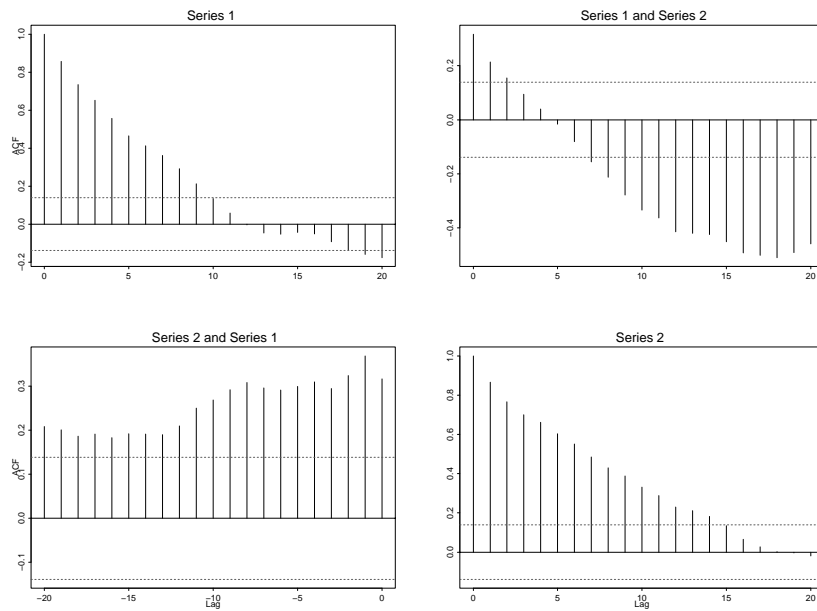


Figure 1: ACF, Detrended Data

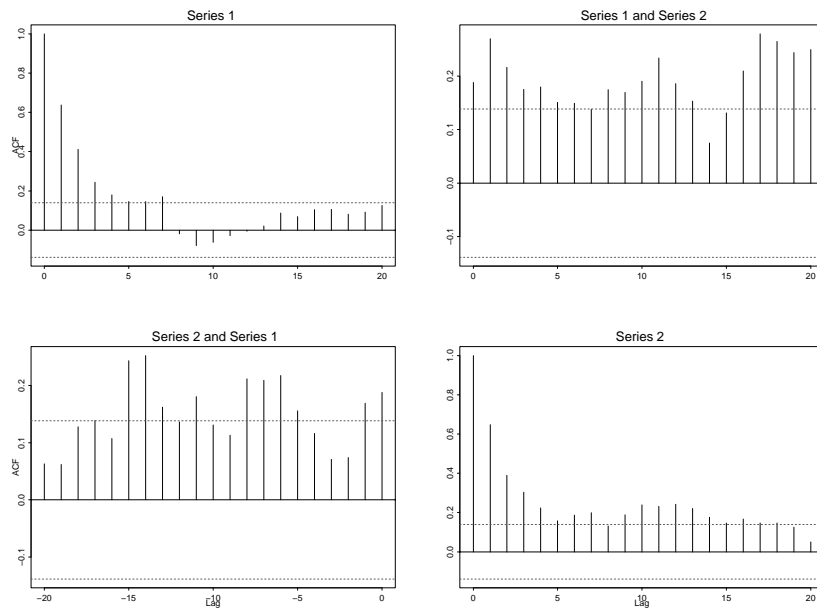


Figure 2: ACF, Squared Detrended Data

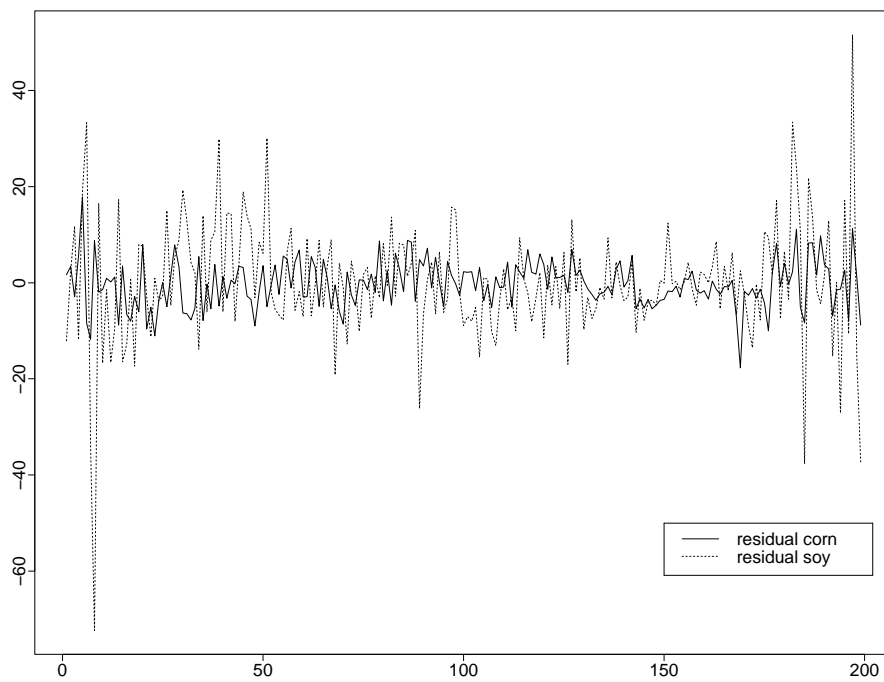


Figure 3: VAR(1) Residuals

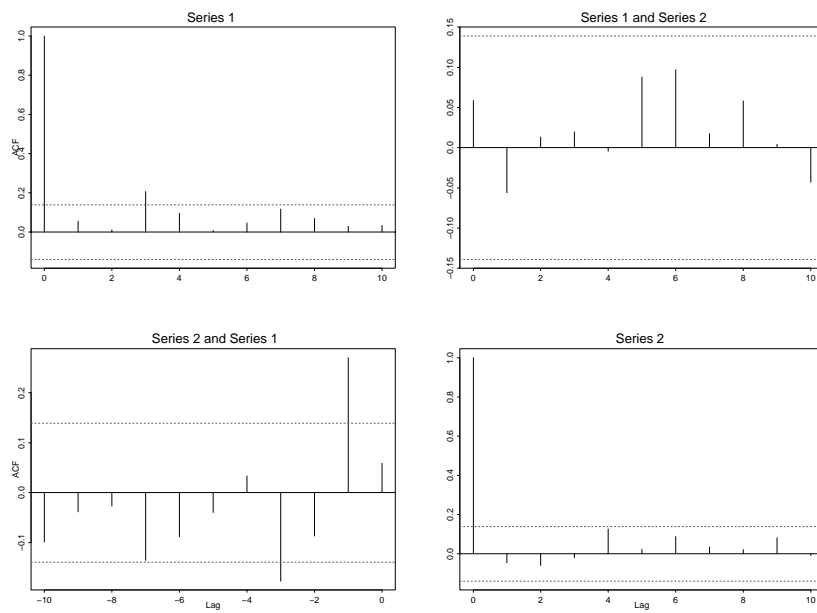


Figure 4: ACF, VAR(1) Residuals

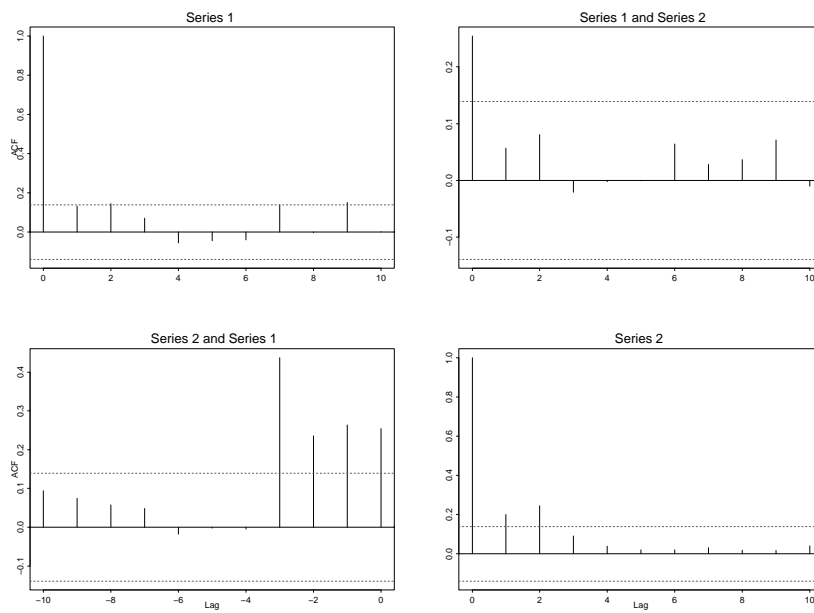


Figure 5: ACF, Squared VAR(1) Residuals

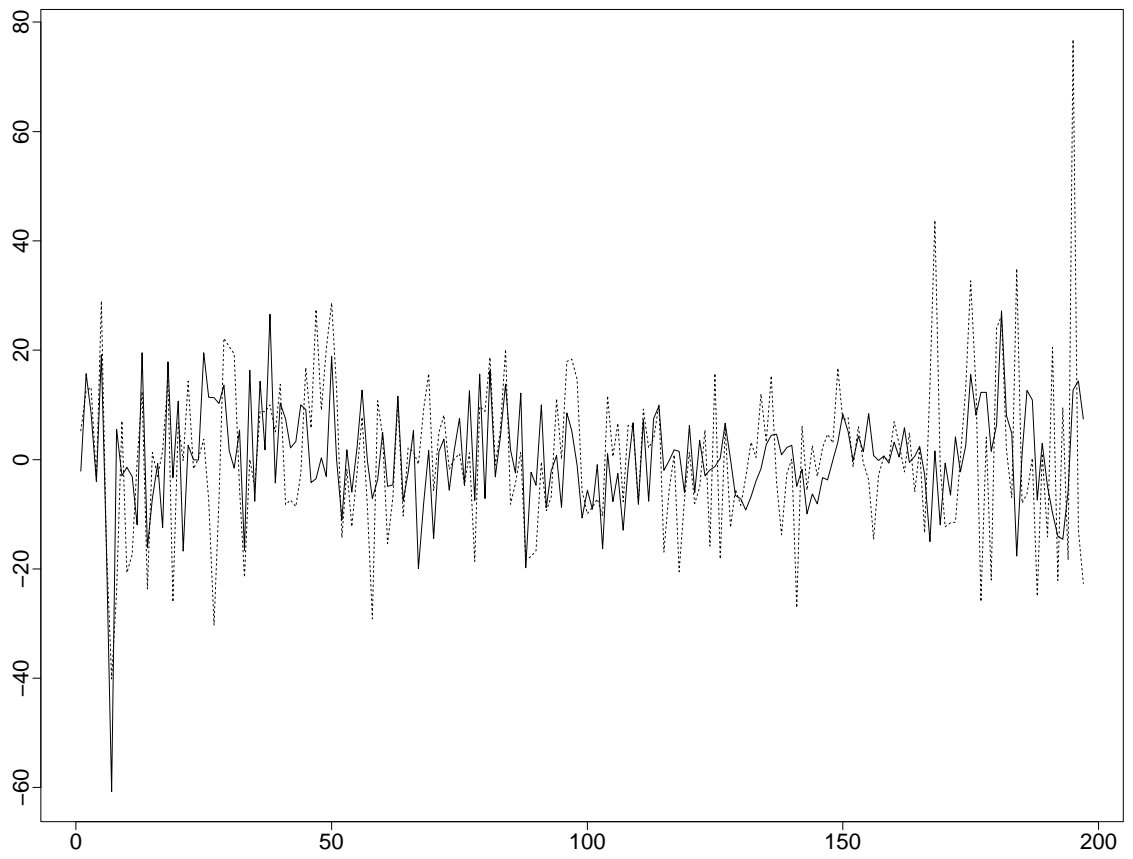


Figure 6: VAR(3) Residuals