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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 ...

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