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By default EViews will use a univariate AR estimate for the initial covariance matrix, however we switch to using a diagonal VAR estimate (the covariance from a full standard VAR estimation, but with the off-diagonals zeroed out). Finally, the Prior specification tab lets us specify the hyper-parameters for the prior.

EViews 8 Bayesian VARs

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Structural VAR using Eviews - YouTube

7 Day 3: Time Varying Parameter Models References: 1. Durbin, J. and S.-J. Koopman (2001). Time Series Analysis by State Space Methods. Oxford University Press, Oxford

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Using TVP-VAR model allow us to into account possible change in the relationship between variables and to give dynamic variance decomposition for any dates. Therefore, a comparative analysis can be conducted to verify possible changes between variables relationship. There is some evidence that the sources of changes in oil prices vary over time.

Oil prices and Macroeconomics variables relationship: TVP ...

Eviews: Quantitative Macroeconomic Modelling with Structural Vector Autogressions - An Eviews Implementation by S. Ouliaris, A.R. Pagan and J. Restrepo (2015). Eviews code by David Stephan for Sign restricted VAR model. Julia: Luca Brugnolini.

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Three specifications are considered one TVP-AR(1) model one TVP-AR(2) model and one TVP-VAR(1) model. The models are evaluated on five countries during the period 1980-2013 using quarterly data. TVP-models are used to account for the changing expectations the homebuyers ' are assumed to have and the non-linearity that follows from their

TIME VARYING PARAMETER MODELS AND HOUSE PRICES

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The marginal likelihood value for the TVP-VAR is 435,725, which is greater than the marginal probability estimate for the constant VAR 261,586. This suggests that the TVP- VAR model with stochastic volatility is indeed the best model for Tunisia than the constant VAR.

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Economic forecasting is a key ingredient of decision making in the public and private sectors. This book provides the necessary tools to solve real-world forecasting problems using time-series methods.

Applied economic forecasting using time series methods ...

The time varying parameter (TVP) model assumes $\beta_t = \beta_{t-1} + \alpha_t$, $\alpha_t \sim (0, \Sigma)$ Note: the TVP model nests the single break model by setting $\alpha_t = 0, t = r+1$ and $\alpha_t = 0$ otherwise. The hypotheses of interest are then $H_0: \alpha$ is constant $\Sigma = 0$ $H_1: \Sigma > 0$ Nyblom (1989) derives the locally best invariant test as the Lagrange ...