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### Tvp Var Eviews

the VAR coefficients are constant. Here instead, both the coefficients and the entire variance covariance matrix of the shocks are allowed to vary over time. This is crucial if the objective is distinguishing between changes in the typical size of the exogenous innovations and changes in the transmission mechanism.

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### Time Varying VAR Analysis for Disaggregated Exchange Rate ...

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A TVP-VAR with a reduced rank covariance matrix for the states permits a signi-cant reduction in the dimension of the states without reducing the dimension of the VAR. For example, we estimate a TVP-VAR for 15 variables, with two lags and stochastic volatility.

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