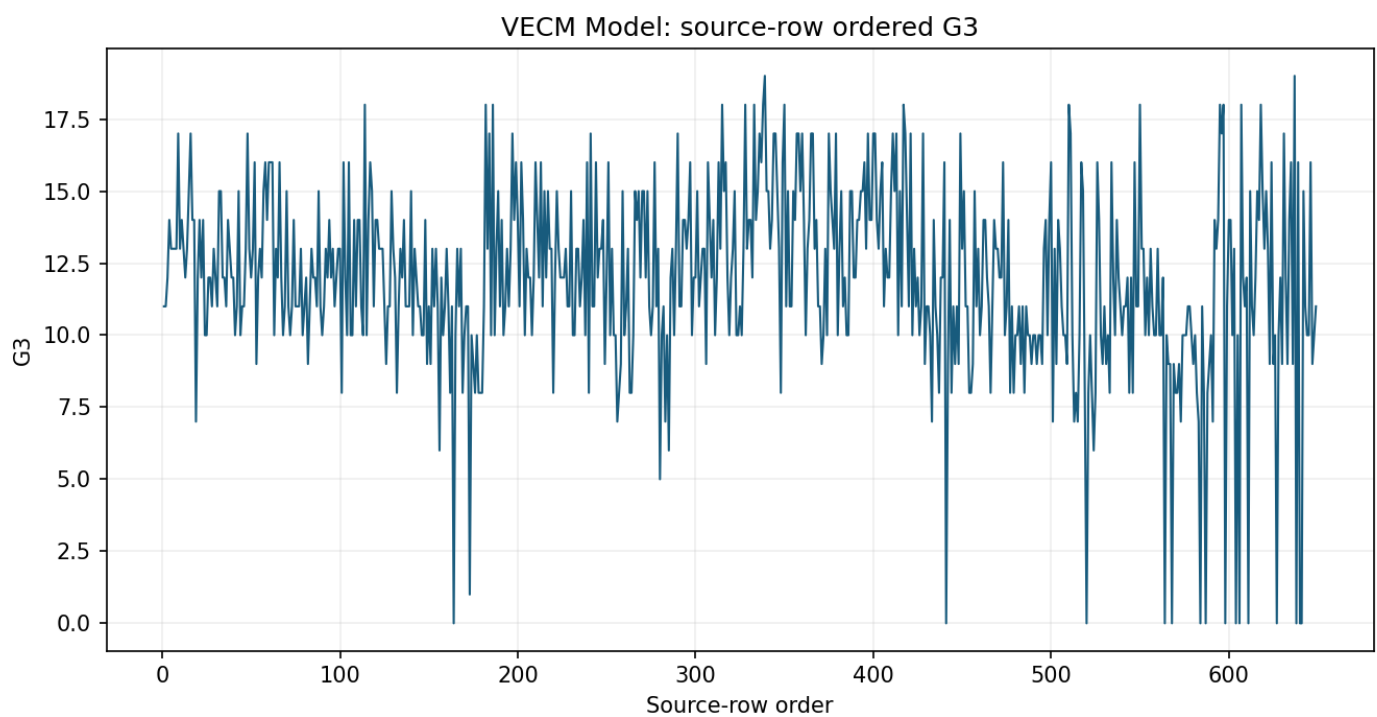


VECM Model

error_correction_model | source-row order | page 1



Method type: error_correction_model

Design: Rank-one VECM for G1, G2, and G3 with one differenced lag and restricted constant.

Formula: $\Delta Y_t = \alpha \cdot \beta' Y_{(t-1)} + \Gamma \cdot \Delta Y_{(t-1)} + e_t$

Variables: G1, G2, G3

Series order: source-row order

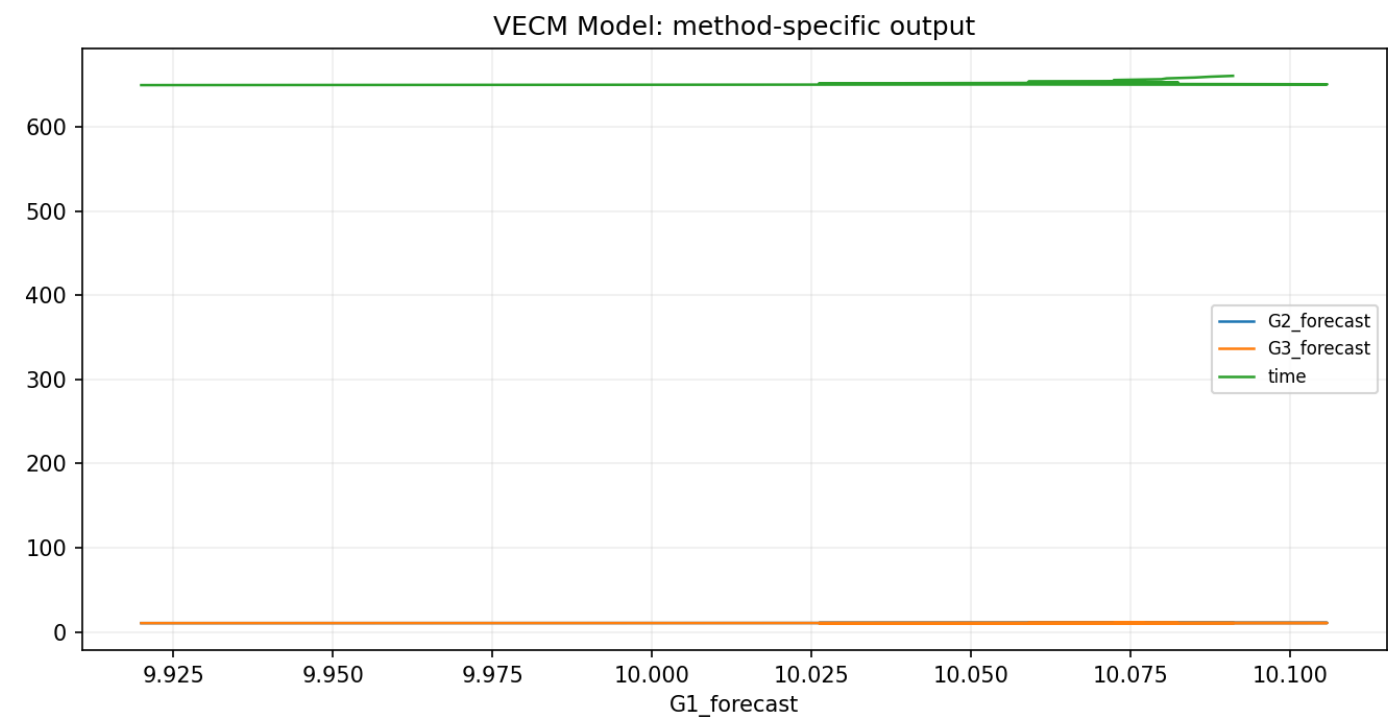
cointegration_rank = 1

differenced_lags = 1

$\alpha_{G1} = -0.2538631042253738$

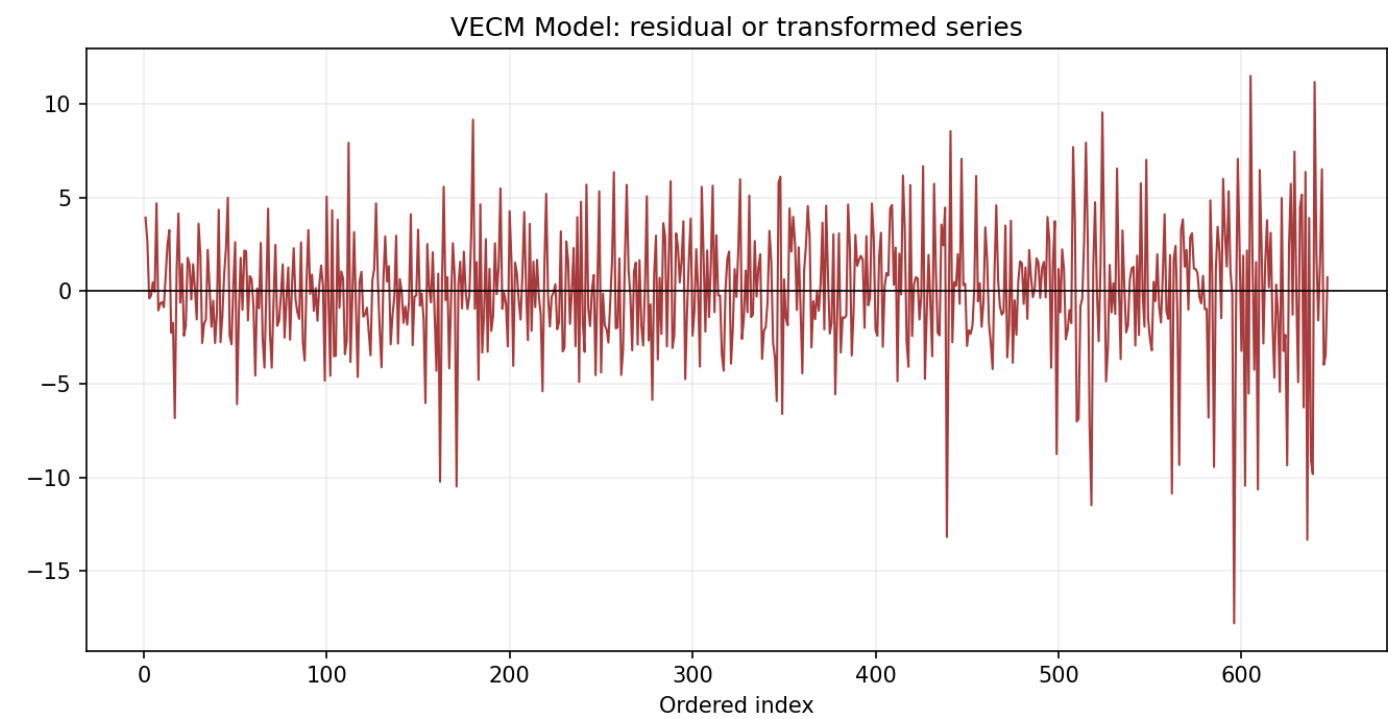
VECM Model

error_correction_model | source-row order | page 2

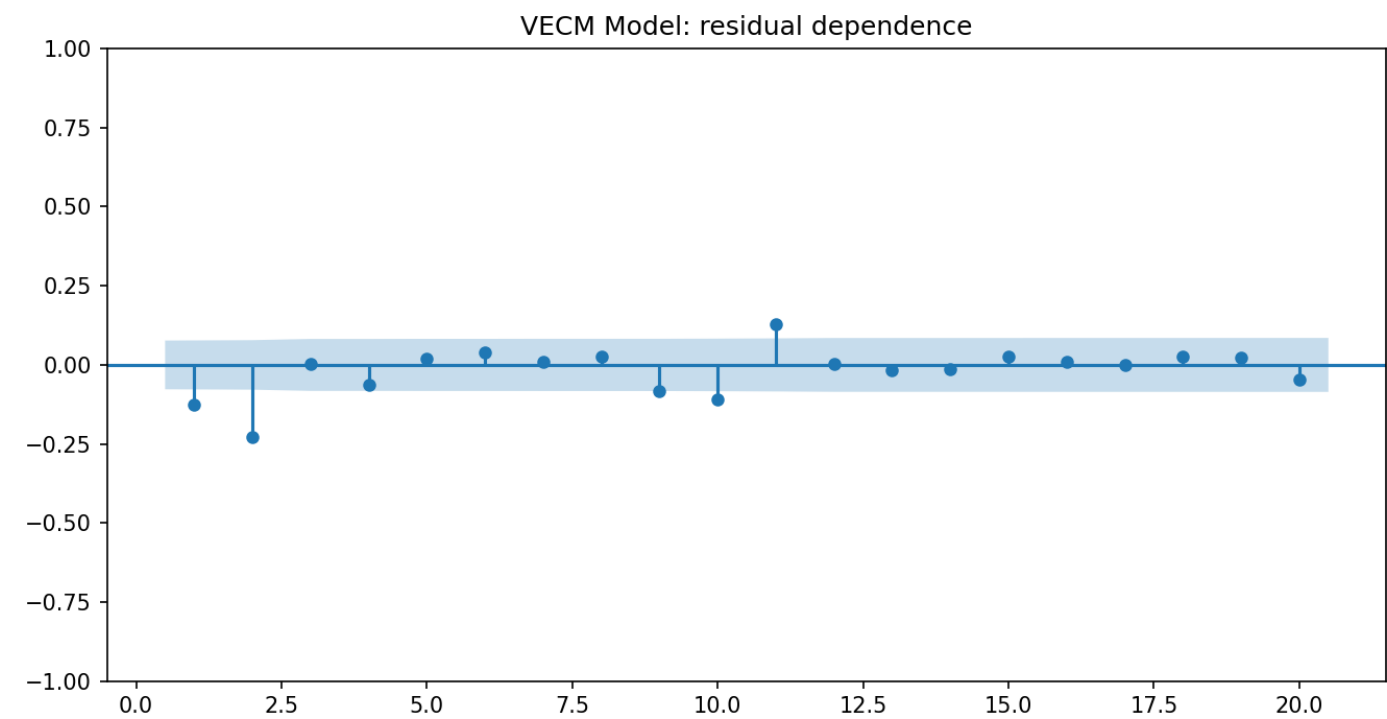


VECM Model

error_correction_model | source-row order | page 3



VECM Model



VECM Model

error_correction_model | source-row order | page 5

