Table 6 Vector Autoregression Estimates Results

	Lny	NGDP	CPI	ER	NR	RPI	UEP
Lny(t-1)	1.49***	3.69*	8.64***				
Lny(t-2)				1.71***	2.04*		1.10***
Lny(t-3)	1.41***	8.02***	14.56***				
Lny(t-4)							0.54***
NGDP(t-1)		0.68***		0.34***	0.24***	1317.39*	
NGDP(t-2)	0.06**		1.68***				
NGDP(t-3)				0.35***	0.50**	2144.65***	0.04*
NGDP(t-4)							0.05**
CPI(t-1)	0.03*						
CPI(t-2)			0.31*		0.11*		
CPI(t-3)				0.92***	0.52*		0.21***
CPI(t-4)	0.17***		1.56**				
ER(t-1)	0.17***		1.56**				
ER(t-2)	0.17***		1.56**				
ER(t-3)				0.59***	0.67***		0.12**
ER(t-4)		1.29*	4.54***				
NR(t-1)	0.10**			0.30***	1.14***		
NR(t-2)			1.71***				
NR(t-3)	0.11***			0.31***	0.54***	2193.66*	
RPI(t-1)	1.99E-05***	3.16E-04***	3.88 E-04***			1.01***	
RPI(t-2)	1.30E-05*	3.35E-04***	4.51E-04***			0.80***	
RPI(t-3)				8.60E-05***	0.0002***		3.13E-05***
RPI(t-4)				6.32E-05***	1.08E-04***		2.71E-05***
UEP(t-1)							1.48***
UEP (t-2)	0.88*			3.59***			
UEP (t-3)		9.82*	10.35**				
A			265.88***		24.24**	200562*	

Note:Standard errors are in parentheses.*,** and*** indicate significance at the 10%,5% and 1% levels,respectively.