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2.2 Bayesian VARs 2.1 Introduction And Notation The VAR(p) Model Can Be Written As:
$$Y_T = A_0 + \sum_{j=1}^p A_j Y_{T-j} + \epsilon_T \quad (1)$$
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Janusz.marecki@gmail.com Mi May 2th, 2024

There is a lot of books, user manual, or guidebook that related to Bayesian Methods
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