VAR in $\mathbb{R}$ and MATLAB

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R package vars

Author: Bernhard Pfaff
Version: 1.4-9
Date: 2011-11-27

Depends: R (≥ 2.0.0), MASS, strucchange, urca (≥ 1.1-6), lmtest (≥ 0.9-26), sandwich (≥ 2.2-4)

Description: Estimation, lag selection, diagnostic testing, forecasting, causality analysis, forecast error variance decomposition and impulse response functions of VAR models and estimation of SVAR/SVEC models.
BVAR in R - MSBVAR package

Models:

- Bayesian VAR (BVAR)
- Markov-Switching BVAR (MSBVAR)

Description: Estimation, forecasting, impulse responses and error decompositions for frequentist and Bayesian VAR and MSBVAR models.

Version: 0.6-0
Depends: R (≥ 2.12.0), KernSmooth, xtable, coda, bit, mvtnorm, lattice
Published: 2011-02-01
Author: Patrick T. Brandt

BVAR in MATLAB

Models: Bayesian Inference in
- VARs
- Time-varying parameter VARs (TVP-VARs)
- TVP factor augmented VARs (TVP-FAVARs)

MATLAB code:
http://personal.strath.ac.uk/gary.koop/bayes_matlab_code_by_koop_and_korobilis.html

Chris Sims’ R code¹

**rfvar3**
Estimates a reduced form VAR, allowing automatic implementation of "Minnesota prior" style dummy observations favoring persistence.

**matrictint**
Scale factor for a matrix t distribution, like the posterior from a VAR.

**mgnldnsty**
Computes a VAR estimate and the integrated posterior, with a proper prior specified using dummy observations.

**impulsdtrf**
Impulse responses from a VAR, using the output of rfvar3 or mgnldnsty.

**varprior**
Generates the dummy observations that implement the parts of the Minnesota prior not included in rfvar3.

**impulsdt**
Impulse responses from a SVAR $A(L)$ operator. Generally using impulsdtrf with non-identity $A_0$ is more convenient.

¹[http://sims.princeton.edu/yftp/VARtools/](http://sims.princeton.edu/yftp/VARtools/)