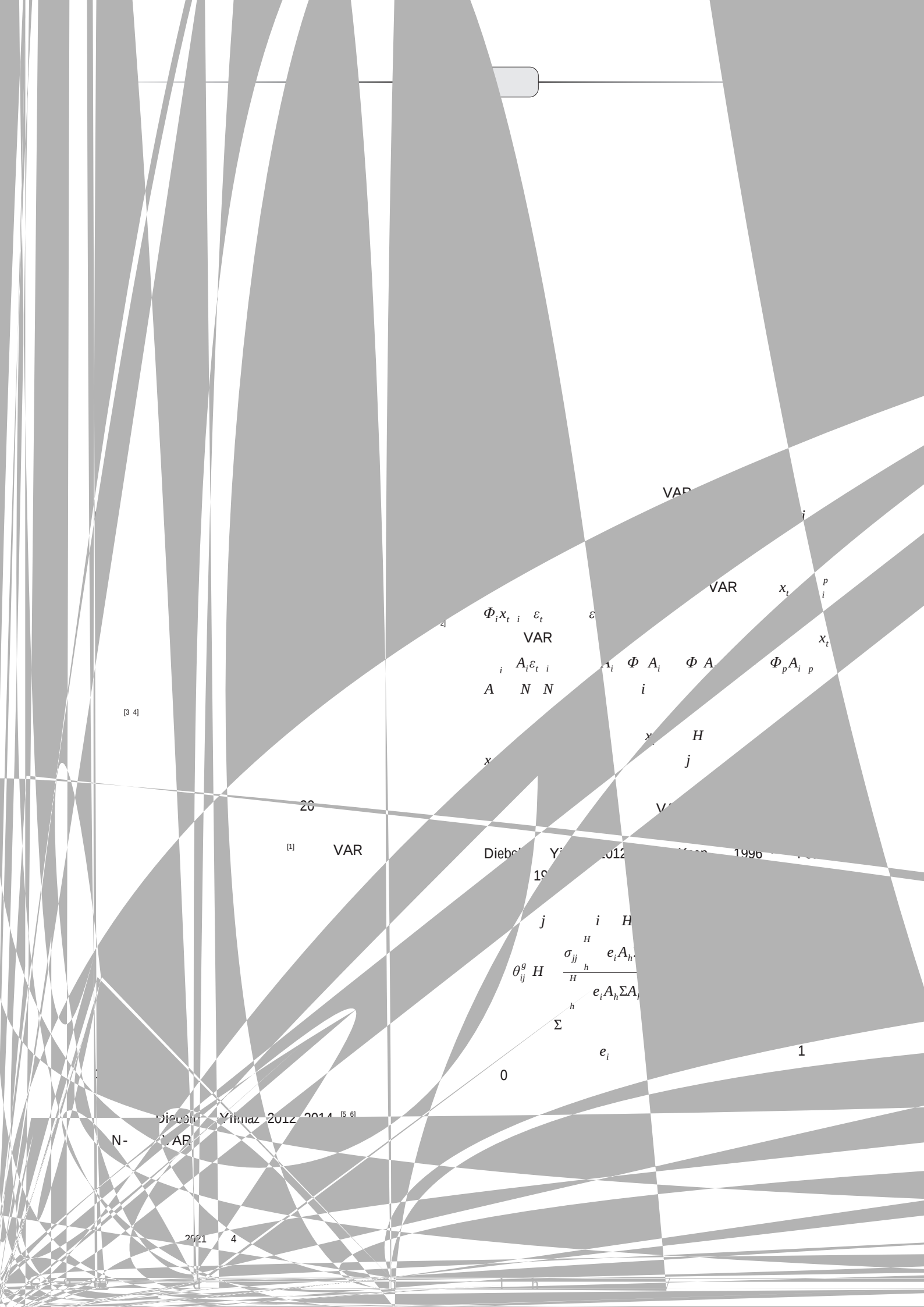




VAR

i

VAR

x_t p_i
 x_t

$\Phi_i x_{t-i} \varepsilon_t$ ε_t

VAR

$A_i \varepsilon_{t-i}$
 A N N

A_i ΦA_i ΦA_i

$\Phi_p A_{i-p}$

[3-4]

x H
 j

20

[1] VAR

Diebold, Yi (2012) Macroeconometrics, 1996-1997

$$\theta_{ij}^g H \frac{\sigma_{jj}^H e_i A_h}{e_i A_h \Sigma A_j}$$

0

1

N- Diebold, Yi (2012-2014) [5-6]
VAR

$$\frac{\theta_{ij}^g}{N}$$

j

1

x

$$d_N^g$$

$$d_N^g$$

$$d_{NN}^g$$

From

i

H

$$d_{ij}^g H$$

To

i

$$S_i^g H$$

$$d_{ji}^g F$$

3 Net

$$S_i^g H \quad T$$

F

4 Total

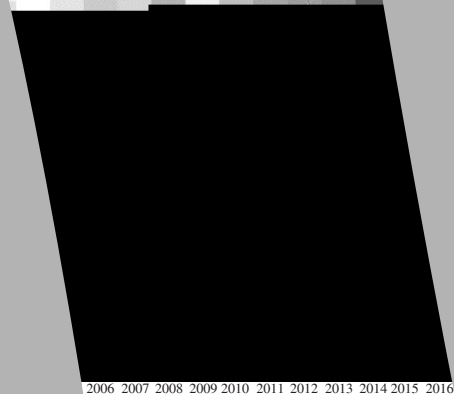
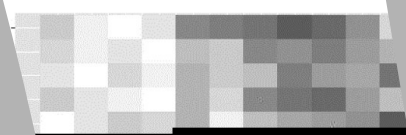
$$S^g H \quad \frac{i,j}{j}$$

$$C_{ij}^g$$

$$d_{ij}^s H$$

N-

VAR



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2016—2018

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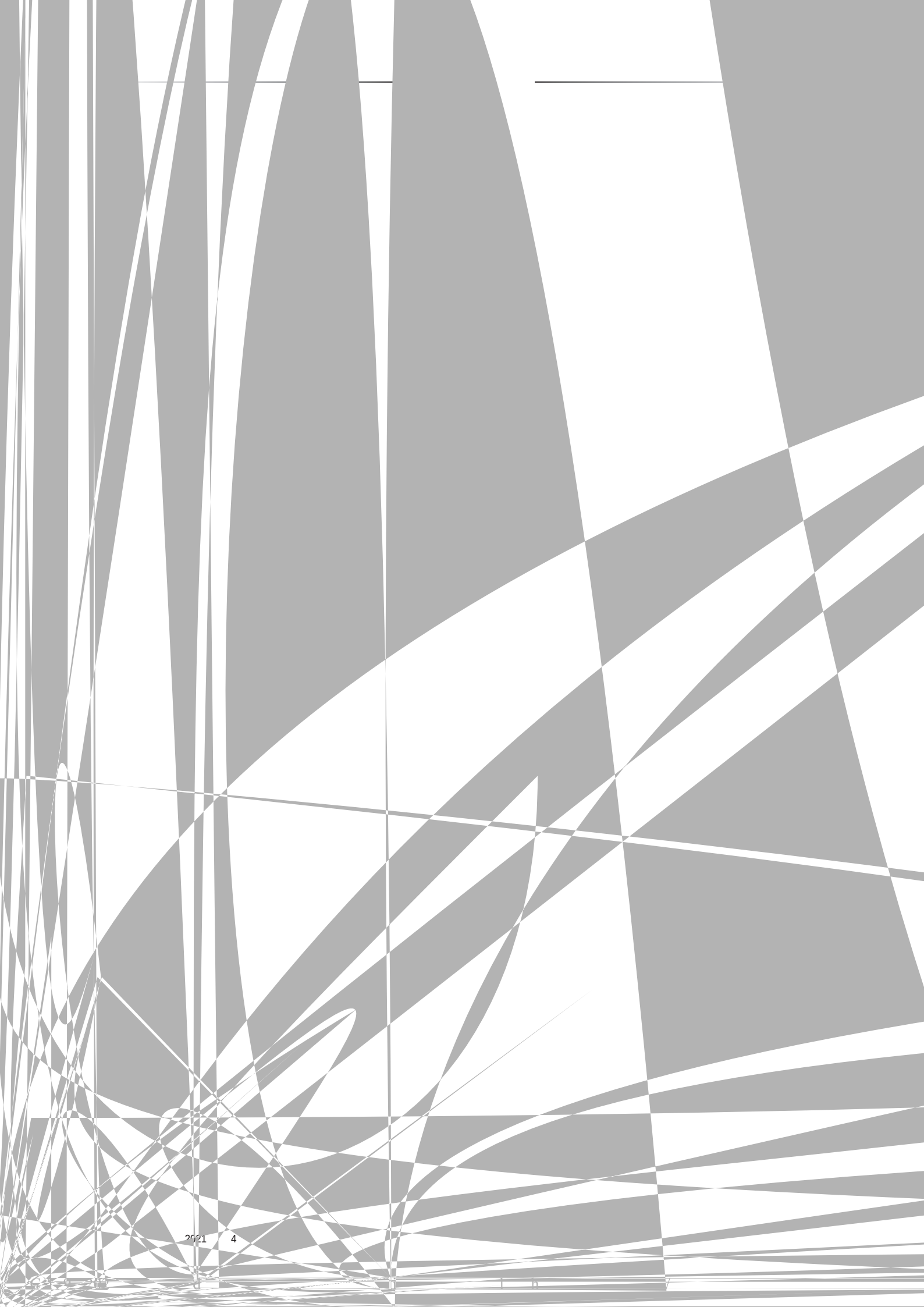
200

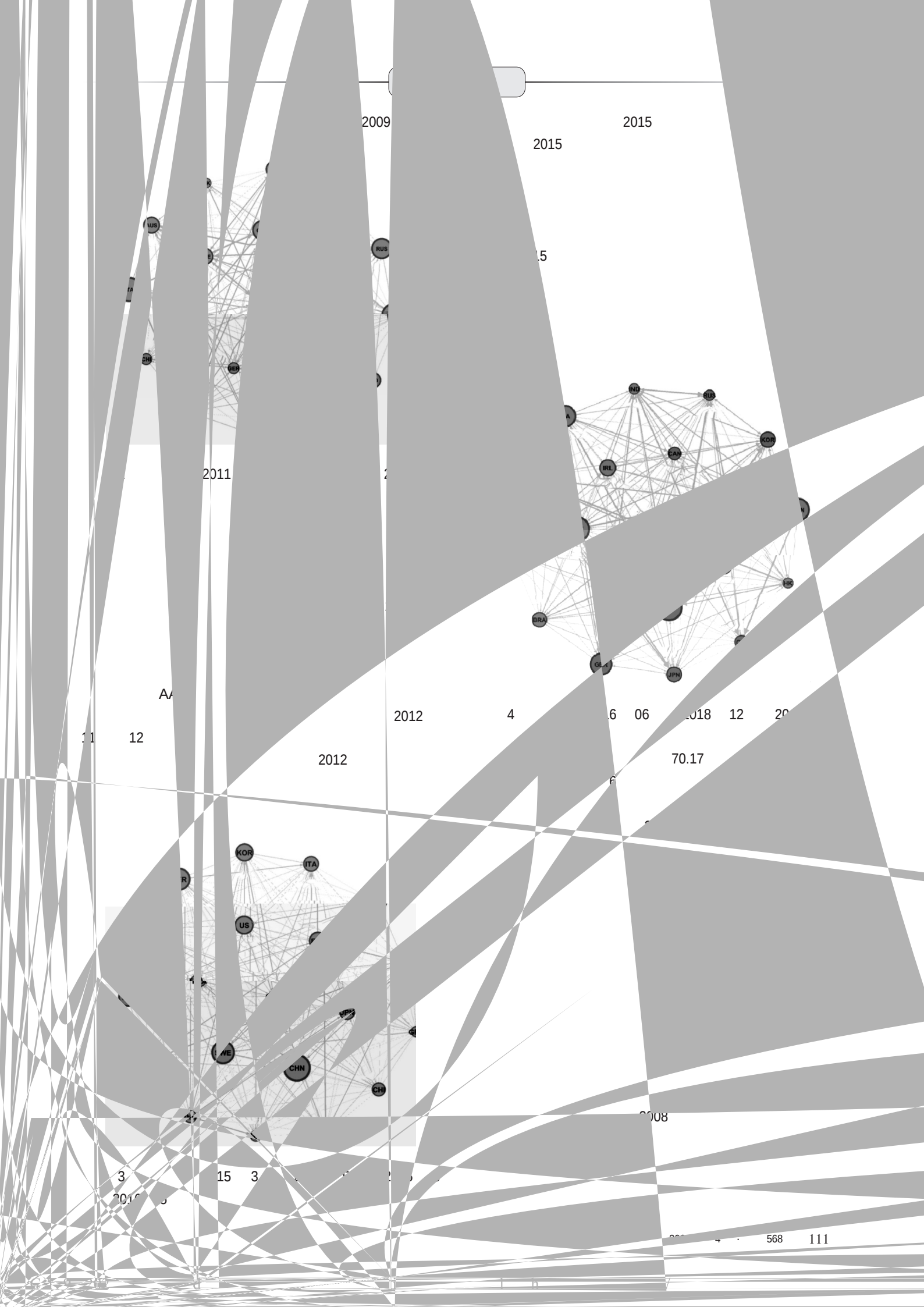
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3.54

	From)		
KOR	4.39	2.73	
FRA	3.54	2.27	
US	2.11	0.91	
MEX	2.40	1.25	
US	4.07	2.98	
PN	4.19	3.12	
VE	1.66	0.69	
P	1.20	0.51	
R	1.17	0.64	
	1.99	1.54	
	0.73	0.43	0.30
	0.76	0.57	0.20
	1.23	1.00	0.04
	0.17	0.02	0.02
	0.01	0.00	0.00
US			-0.00
HK			-0.10
CHI	1.97		-0.03

2007 5 08
2017 7 18

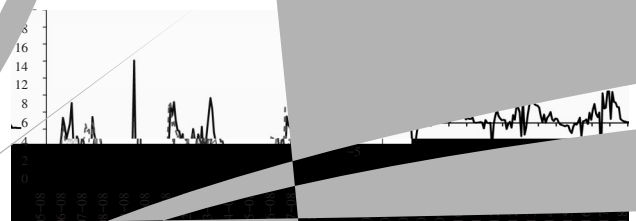
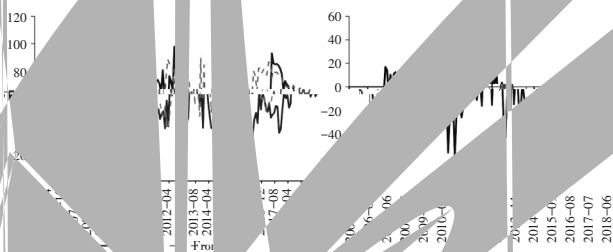
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