Data

The file `inc_exp_UK.txt` contains the time series of net disposable income and households expenditure in final consumption of UK from 1955:Q1 to 2012:Q1, plus their logarithms. These series were retrieved from the Eurostat website.

Code

The R code included allows getting the results of the example described in section 5 of the article.

1) The R Package GVEC is currently somewhat out-of-date, so instead of installing it, just compile the file `GVEC.R`. This contains all the functions that perform the automatic identification. The file Documentation.pdf contains the syntax of the two main functions: autoGVEC and GVECpred.

2) Open the script `example.R`.

3) In the first sentence, change the path to where you have stored the files.

4) Run the script. The model identified is stored in variable `model0` and the forecasts in variable `pred`.