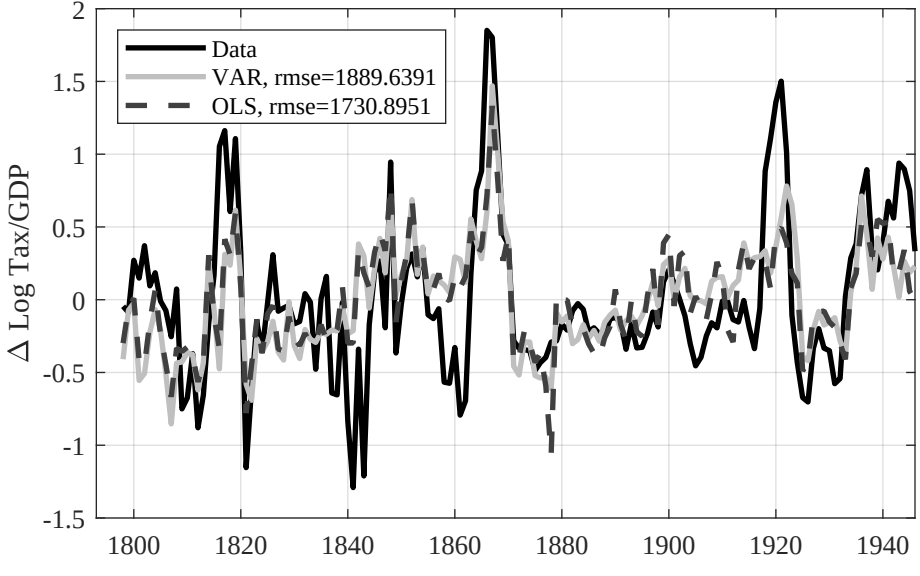
Data
VAR, rmse=1889.6391
OLS, rmse=1730.8951
Δ Log Tax/GDP
2
1.5
1
0.5
0
-0.5
-1
-1.5
1800
1820
1840
1860
1880
1900
1920
1940