

Supplementary Material
for
Model Specification and Selection for Multivariate Time Series

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Overview

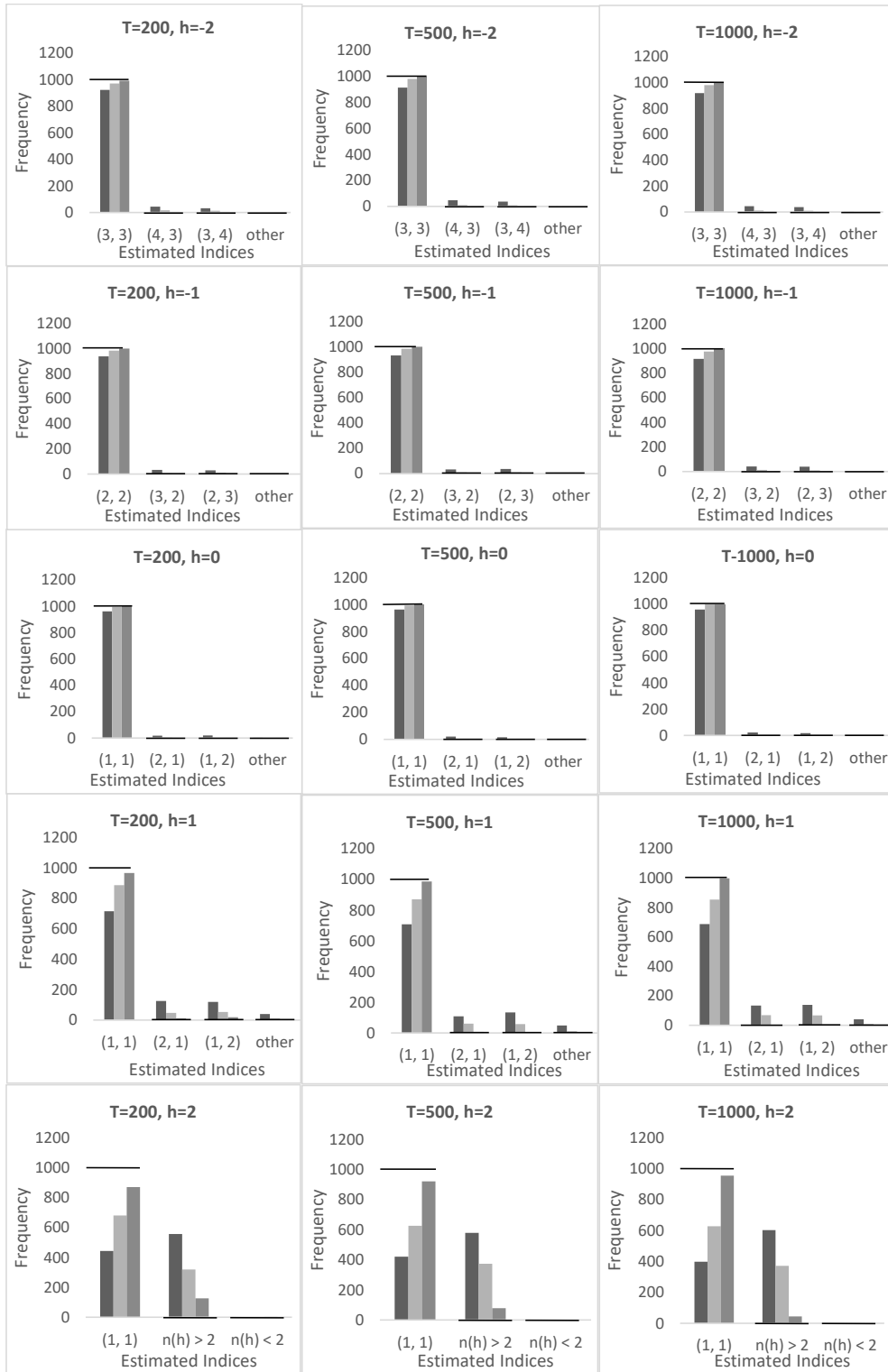
In this supplementary material we have a number of supporting figures for the paper *Model Specification and Selection for Multivariate Times Series*.

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Fig. A: Histogram of the various estimated multistep Kronecker indices in 1000 realizations of Experiment 1



Legend: $\alpha=3$ $\alpha=4$ $\alpha=\ln T$ Theoretical

Fig. B: Histogram of the various estimated multistep Kronecker indices in 1000 realizations of Experiment 2

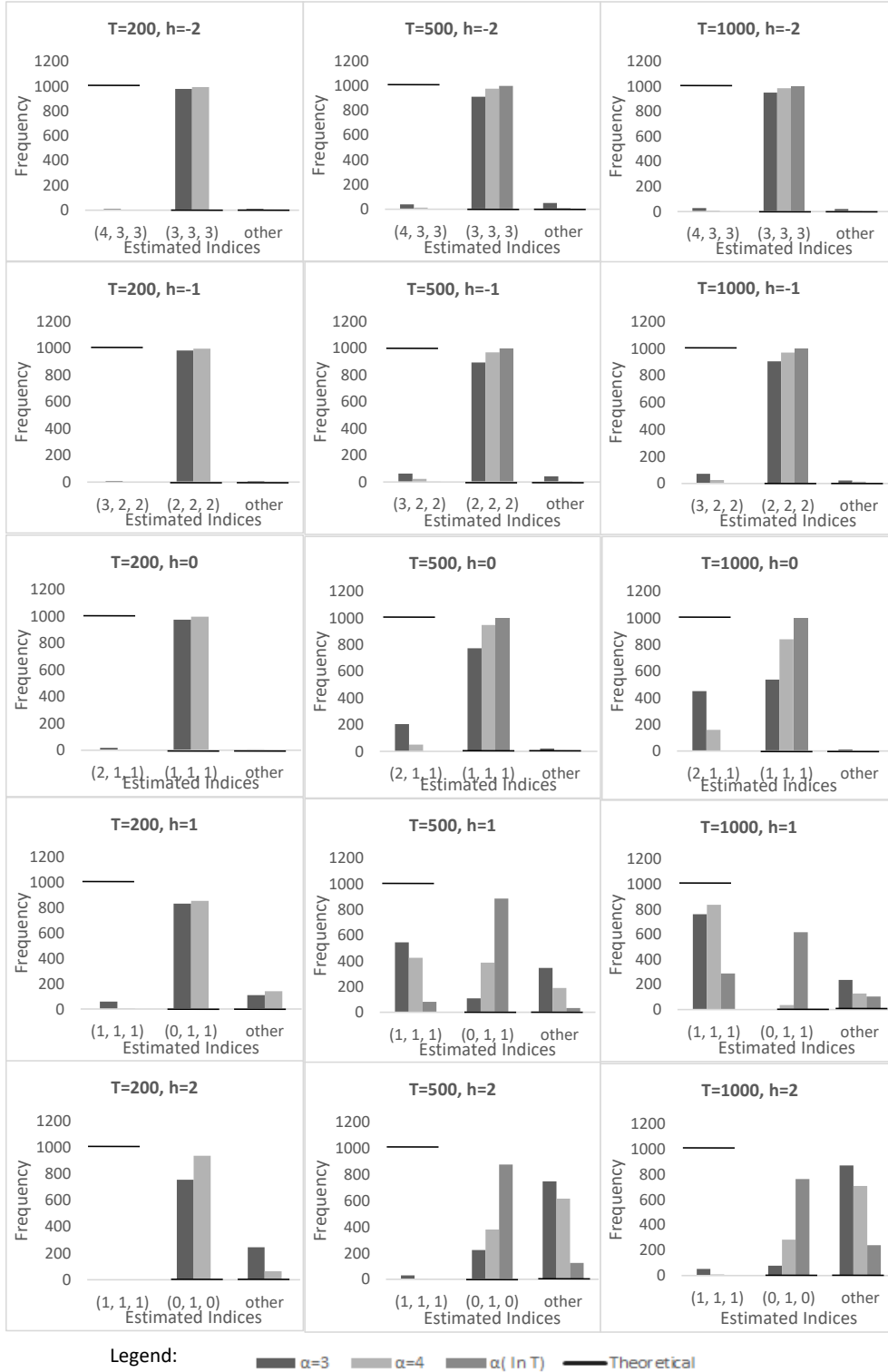


Fig. C: Histogram of the various estimated multistep Kronecker indices in 1000 realizations of Experiment 3

