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the VAR coefficients are constant. Here instead, both the coefficients and the entire variance covariance matrix of the shocks are allowed to vary over time. This is crucial if the objective is distinguishing between changes in the typical size of the exogenous innovations and changes in the transmission mechanism.

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The marginal likelihood value for the TVP-VAR is 435,725, which is greater than the marginal probability estimate for the constant VAR 261,586. This suggests that the TVP- VAR model with stochastic volatility is indeed the best model for Tunisia than the constant VAR.

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