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Legrand, Romain, 2018. " Time-Varying Vector Autoregressions: Efficient Estimation, Random Inertia and Random Mean," MPRA Paper 88925, University Library of Munich, Germany. Dieppe, Alistair & van Roye, Björn & Legrand, Romain, 2016. " The BEAR toolbox," Working Paper Series 1934, European Central Bank.

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