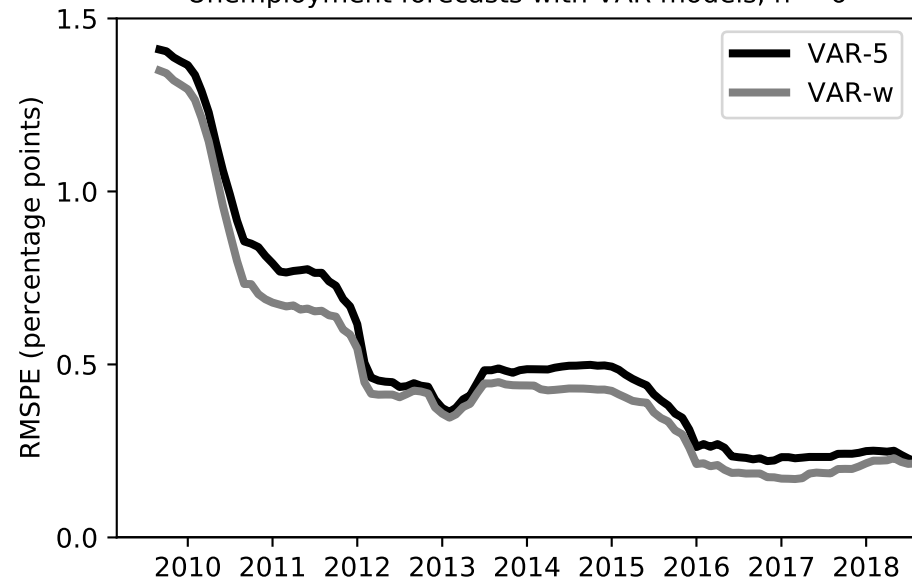
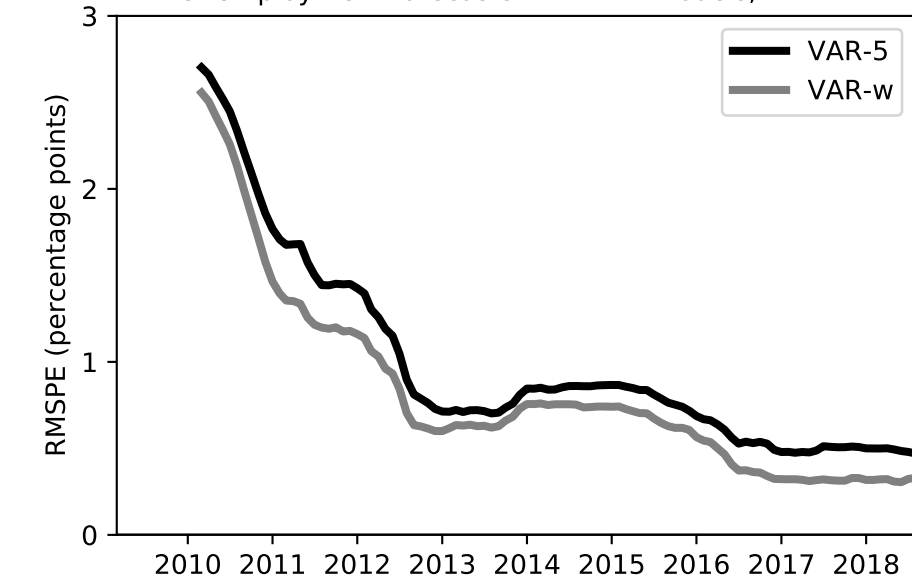
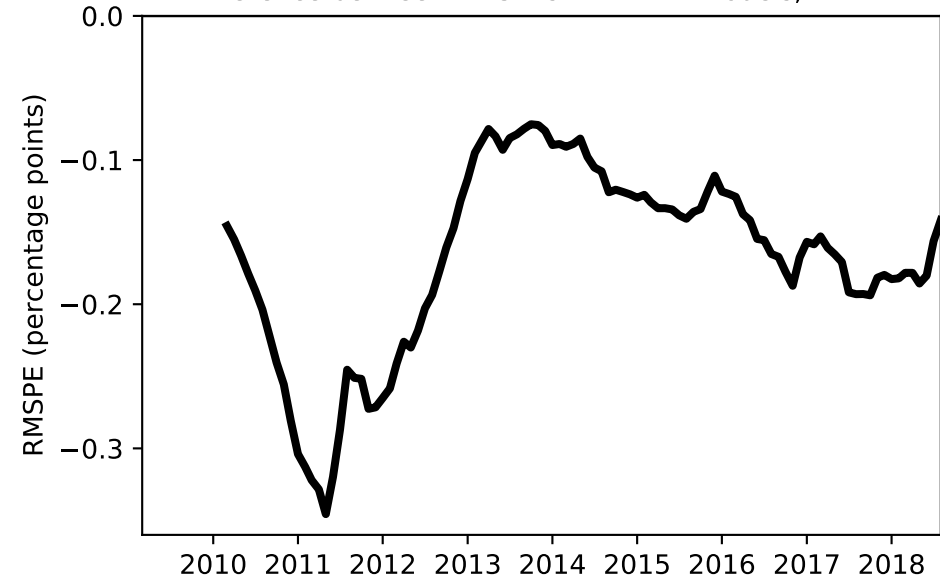
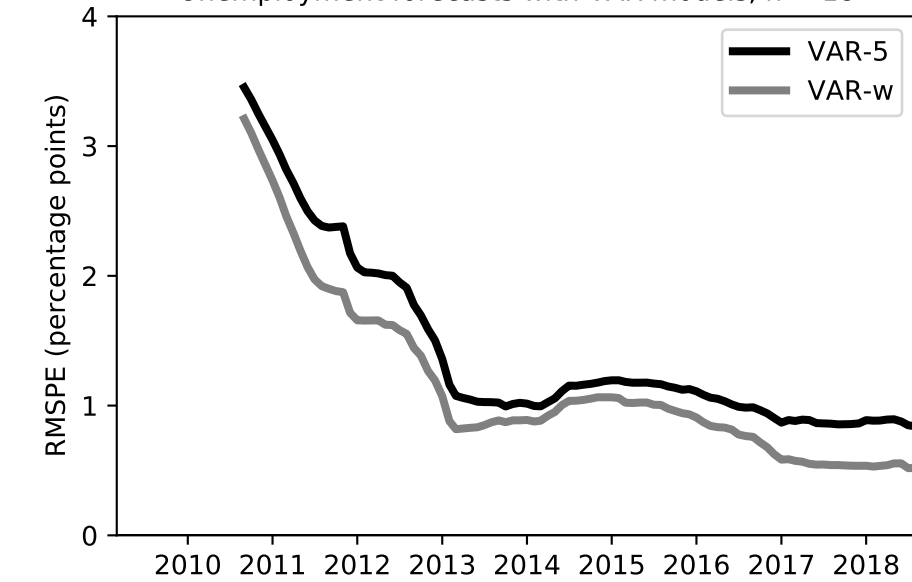


Unemployment forecasts with VAR models,  $h = 6$ Difference between RMSPEs with VAR models,  $h = 6$ Unemployment forecasts with VAR models,  $h = 12$ Difference between RMSPEs with VAR models,  $h = 12$ Unemployment forecasts with VAR models,  $h = 18$ Difference between RMSPEs with VAR models,  $h = 18$ 