

Autoregressive Distributed Lag (ADL) Model

- Other variables (X) might be useful predictors of Y , above and beyond the predictive value of lagged values of Y :

$$Y_t = \beta_0 + \beta_1 Y_{t-1} + \dots + \beta_p Y_{t-p} + \delta_1 X_{t-1} + \dots + \delta_r X_{t-r} + u_t$$

- This is an *autoregressive distributed lag model* with p lags of Y and r lags of X ... *ADL*(p,r).

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AW Rasmussen



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background in calculus linear algebra and mathematical statistics *Economic Theory and Distributed Lags* Richard Brian
 Harrieff,1973 **A Polynomial Distributed Lag Model with Stochastic Coefficients** Ullah, A. (Aman),Baldev
 Raj,University of Western Ontario. Dept. of Economics,1978 Lagged Dependent Variables Distributed Lags and
Autoregressive Residuals David Stephen Geoffrey Pollock,University of Amsterdam. Institute of Actuarial Science &
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