

 ${\bf Fig.~4.1.~Some~estimated~autocorrelations~of~the~investment/income/consumption~system.}$ 

$$\begin{split} \widehat{\mathbf{c}}_h &:= \operatorname{vec}(\widehat{\mathbf{C}}_h), \\ \text{and, correspondingly,} \\ \widehat{R}_i &:= \widehat{D}^{-1} \widehat{C}_i \widehat{D}^{-1}, \quad \widehat{\mathbf{R}}_h := (\widehat{R}_1, \dots, \widehat{R}_h), \quad \widehat{\mathbf{r}}_h := \operatorname{vec}(\widehat{\mathbf{R}}_h), \end{split} \tag{4.4.10}$$