

Correlation between Money gr, Inflation, Y gr and Q

ans =

```
1.0000  0.6567  0.1200 -1.0000
0.6567  1.0000 -0.4091 -0.6570
0.1200 -0.4091  1.0000 -0.1200
-1.0000 -0.6570 -0.1200  1.0000
```

Correlation when we lag money growth one period

ans =

```
1.0000  0.5435  0.5177 -0.7279
0.5435  1.0000 -0.4091 -0.6570
0.5177 -0.4091  1.0000 -0.1200
-0.7279 -0.6570 -0.1200  1.0000
```

Correlation matrix for long-run growth money, growth output and inflation

ans =

```
1.0000  0.3827  0.3642
0.3827  1.0000 -0.4490
0.3642 -0.4490  1.0000
```