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**Date: 23/03/2021**

**Attention of:**  
**Antonio Pacifico,**  
LUISS Guido Carli University and CEFOP-LUISS

### **Confirmation Letter**

Dear Dr. Pacifico,

I confirm with great pleasure, that your written manuscript titled:

**“Panel Bayesian VAR Modelling for Policy and Forecasting when Dealing with  
Confounding and Latent Effects”,**

has been published in Volume 8, Issue 1 of our  
*Journal of Statistical and Econometric Methods.*

Thank you for choosing our Journal as the outlet for your research.

Best regards,

Voula Papageorgopoulou  
Editor  
*Journal of Statistical and Econometric Methods*