

Disclosure Statement for James D. Hamilton for the paper, "Structural Interpretation of Vector Autoregressions with Incomplete Identification: Revisiting the Role of Oil Supply and Demand Shocks"

1. Financial support for this research came from the UCSD Robert F. Engle Endowed Chair in Econometrics and the JP Morgan Center for Commodities.
2. James Hamilton received no financial support from any individual, group, or organization that has a financial, ideological, or political stake related to the article.
3. James Hamilton held no paid or unpaid positions as officer, director, or board member of any non-profit organizations or profit-making entities whose policy positions, goals, or financial interests relate to the article.
4. The above also is true of James Hamilton's relatives and wife.
5. No party had the right to review the paper prior to its circulation.