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where y_t is an $n \times 1$ vector of observables, γ_t is a $\tau \times 1$ vector of trends, and \tilde{y}_t is an $n \times 1$ vector of stationary components. $\Lambda(\lambda)$ is a $n \times \tau$ matrix of loadings, which is restricted using economic theory and depends on the vector of parameters λ . If the number of common trends τ is smaller than the number of variables n , then the observables are cointegrated (in this case ...

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