

Download PDF

INTERNATIONAL FINANCE DISCUSSION PAPERS: A SIMPLE APPROACH TO ROBUST INFERENCE IN A COINTEGRATING SYSTEM



International Finance Discussion
Papers: A Simple Approach to Robust
Inference in a Cointegrating System

United States Federal Reserve
Board, Jonathan H. Wright

BiblioGov. Paperback. Book Condition: New. This item is printed on demand. Paperback. 28 pages. Dimensions: 9.7in. x 7.4in. x 0.1in. Cointegration requires all the variables in the system to have exact unit roots; accordingly it is conventional for researchers to test for a unit root in each variable prior to a cointegration analysis. Unfortunately, these unit root tests are not powerful. Meanwhile, conventional cointegration methods are not at all robust to slight violations of the requirement that each variable have a...

Download PDF International Finance Discussion Papers: A Simple Approach to Robust Inference in a Cointegrating System

- Authored by Jonathan H. Wright
- Released at -



Filesize: 6.61 MB

Reviews

I actually started out looking at this book. Sure, it really is engage in, nevertheless an amazing and interesting literature. I found out this pdf from my dad and i encouraged this ebook to discover.

-- **Bill Turner**

The ebook is not difficult in read through better to understand. Indeed, it is play, continue to an interesting and amazing literature. I am just easily can get a enjoyment of studying a created book.

-- **Nikita Tillman**

Related Books

- [Children s Educational Book: Junior Leonardo Da Vinci: An Introduction to the Art, Science and Inventions of This Great Genius. Age 7 8 9 10...](#)
- [Children s Educational Book Junior Leonardo Da Vinci : An Introduction to the Art, Science and Inventions of This Great Genius Age 7 8 9...](#)
- [Meg Follows a Dream: The Fight for Freedom 1844 \(Sisters in Time Series 11\)](#)
- [Goodparents.com: What Every Good Parent Should Know About the Internet \(Hardback\)](#)
- [Read Write Inc. Phonics: Orange Set 4 Storybook 11 Look Out!](#)