

This is the title of my thesis

by

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for the degree of Master in Economics in the Faculty of
Economic and Management Sciences at Stellenbosch
University*

Supervisor: Prof. W. H. Boshoff

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Declaration

By submitting this thesis electronically, I declare that the entirety of the work contained therein is my own, original work, that I am the sole author thereof (save to the extent explicitly otherwise stated), that reproduction and publication thereof by Stellenbosch University will not infringe any third party rights and that I have not previously in its entirety or in part submitted it for obtaining any qualification.

Date:

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Abstract

This is the title of my thesis

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Thesis: MCom (Economics)

April 2023

This is the first paragraph of my English abstract. You need to use **Latex syntax** in this environment. E.g. Boshoff *et al.* (2020) and Tschantz en Froeb (2019).

This is the second paragraph of my English abstract.

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Chapter 1

Introduction

Chapter 2

Literature Review

Chapter 3

Data

Chapter 4

Methodology

4.1 Stationarity

4.2 Cointegration

4.3 VECM

```
## $rlm
##
## Call:
## lm(formula = substitute(form1), data = data.mat)
##
## Coefficients:
##                                vecm_data.log_QDP.d  vecm_data.log_PRATIO.d
## ect1                                -0.942521                -0.007675
## vecm_data.log_QDP.dl1              -1.134132                 0.007098
## vecm_data.log_PRATIO.dl1          -1.371223                -0.158543
## vecm_data.log_REAL.dl1             1.321714                 0.346303
##                                vecm_data.log_REAL.d
## ect1                                0.001539
## vecm_data.log_QDP.dl1              0.001775
## vecm_data.log_PRATIO.dl1          0.002423
## vecm_data.log_REAL.dl1            0.717156
##
##
```

```
## $beta
##                                ect1
## vecm_data.log_QDP.12          1.0000000
## vecm_data.log_PRATIO.12       0.3953321
## vecm_data.log_REAL.12         1.5029457
## constant                      -29.4868096
```

4.4 Residual Testing

Chapter 5

Analysis

Chapter 6

Conclusion

Appendices

Appendix A

Behind the Scenes

This is the example appendix.

Bibliography

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Available at: <https://daag.shinyapps.io/b1x2/>