

Explaining Cointegration Analysis Part Ii

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Explaining Cointegration Analysis Part II

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Explaining Cointegration Analysis: Part II David F. Hendry Department of Economics, Oxford University, UK and Katarina Juselius Department of Economics, University of Copenhagen, Denmark November 12, 2000 Abstract We describe the concept of cointegration, its implications in modelling and forecasting, and discuss inference procedures appropriate in integrated-cointegrated vector autoregressive ...

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"Explaining Cointegration Analysis: Part II," The Energy Journal, International Association for Energy Economics, vol. 0(Number 1), pages 75-120. David F. Hendry & Katarina Juselius, 2000.

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Explaining Cointegration Analysis: Part II David F. Hendry Department of Economics, Oxford University, UK and Katarina Juselius Department of Economics, University of Copenhagen, Denmark November 12, 2000 Abstract We describe the concept of cointegration, its implications in modelling and forecasting, and discuss

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Explaining Cointegration Analysis: Part II 3 tion. Section 6 considers the key role of deterministic terms (like constants and trends) in cointegration analyses. At that stage, the formalization of the model and analysis of its properties are complete, so we

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(2000). Explaining cointegration analysis: Part I. (1988). Statistical analysis of cointegration vectors. (1992). A representation of vector autoregressive processes integrated of order 2. (1992). Testing weak exogeneity and the order of cointegration in UK money demand.

Explaining Cointegration Analysis: Part II - CORE

Explaining Cointegration Analysis: Part I David F. Hendry Nuffield College, Oxford and Katarina Juselius European University Institute, Florence November 10, 1999 Abstract 'Classical' econometric theory assumes that observed data come from a stationary process, where means and variances are constant over time. Graphs of economic time series,

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Introduction and overview ARMA processes Timeserieswithatrend Cointegration Applied time-series analysis Part II Robert M. Kunst robert.kunst@univie.ac.at UniversityofVienna and Institute forAdvancedStudies Vienna November 29, 2011 Appliedtime-seriesanalysis PartII Universityof Viennaand InstituteforAdvanced StudiesVienna

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Part II of our attempt to explain cointegration analysis will address system methods. Since cointegration inherently links several variables, multivariate analysis is natural, and recent developments have focused on this approach. Important new insights result, but new modeling decisions also have to be made in practice.

Explaining Cointegration Analysis: Part 1 | Katarina ...

I am personally a big fan of cointegration analysis. The reason I am asking is that I don't see many papers published which use cointegration analysis, with some exceptions of panel cointegration and the likes. On the other hand I see an abundance of SVAR and rather dubious general equilibrium papers being published in top journals.

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