Assignment 4

Question 1: Cointegration

```
irates <- read_dta("G:/Github/TimeSeries/Data/irates.dta")
attach(irates)
ts(r1)
ts(r3)
```

```
tseries::adf.test(r1)
```

```
##
##  Augmented Dickey-Fuller Test
##
## data:  r1
## Dickey-Fuller = -2.8044, Lag order = 8, p-value = 0.2378
## alternative hypothesis: stationary
```

```
tseries::adf.test(r3)
```

```
##
##  Augmented Dickey-Fuller Test
##
## data:  r3
## Dickey-Fuller = -2.5198, Lag order = 8, p-value = 0.3583
## alternative hypothesis: stationary
```

Including Plots

You can also embed plots, for example: