

Advanced Econometric Methods III
Empirical Problem 2
Testing for Unit Roots

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1 Part 1: Data exploration

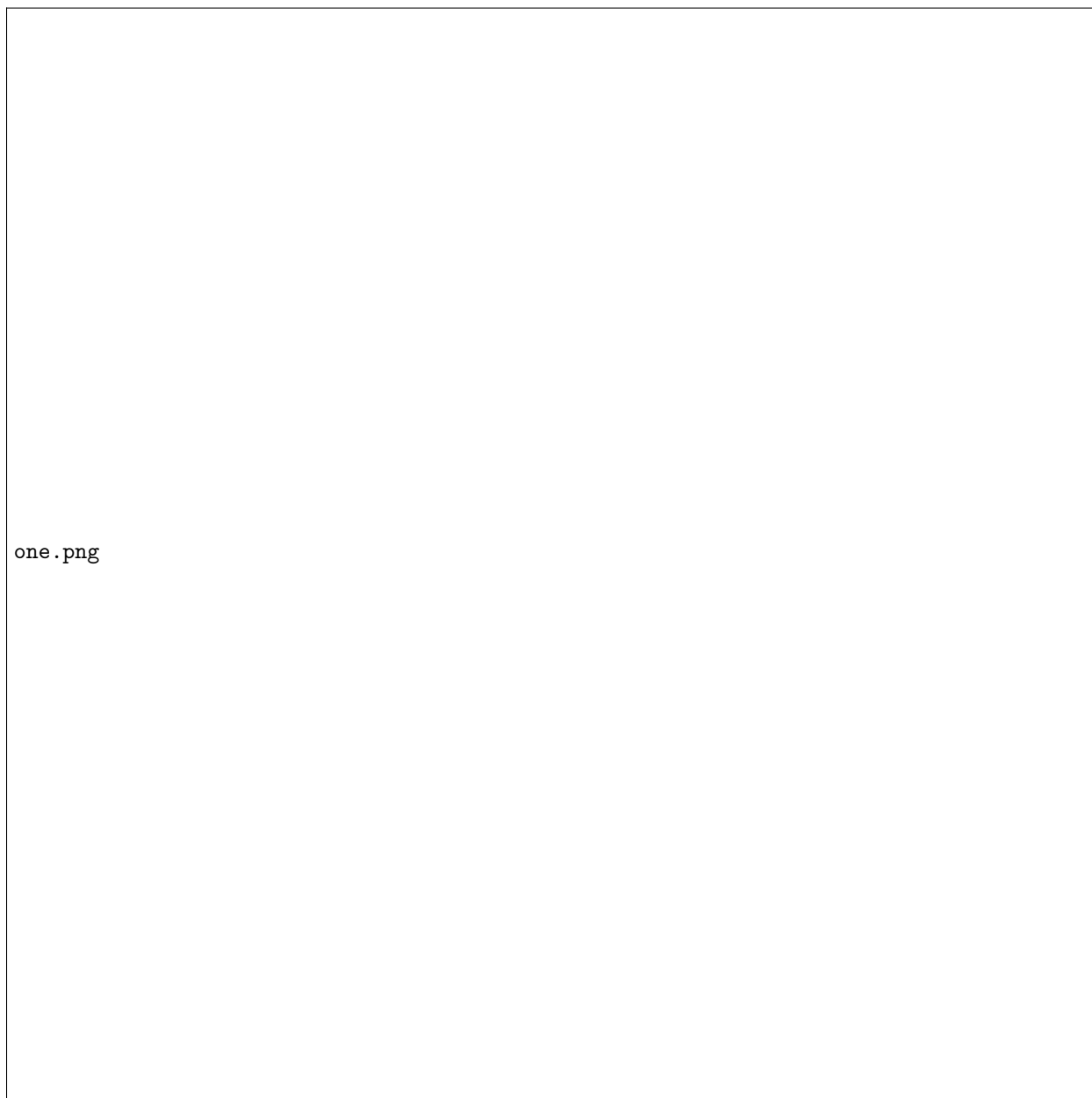


Figure 1: Time series for bonds, gnp, ip and unemployment