

T test statistics for nonparametric Granger causality test: technical reference

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GCTtest.exe file is an executable program written in C that computes T test statistics (and p-values) for the nonparametric Granger causality test.

Parameters of the program:

- input file with series 1
- input file with series 2
- embedding dimension
- bandwidth
- output file

Inputfile1 and inputfile2 are single column files of data and are to be the same length.

The parameters could be entered in two ways:

1. From the command line in the following order (the parameters are optional and if some are not entered, they will be asked in the dialog regime later):
GCTtest.exe inputfile1 inputfile2 embdim bandwidth outfile
2. In the dialog regime after running the program

The program produces output stating the null hypothesis (inputfile1 does not cause inputfile2, and inputfile2 does not cause inputfile1) and the corresponding T statistics and the p-values.