c > Price discovery project 2017 > 2017 NCC134 > draft

Name	Date modified	Type
draft 24 10232017	10/23/2017 4:45 PM	Micros
draft 23 10172017	10/22/2017 2:42 PM	Micros
draft 23 10172017	10/17/2017 4:32 PM	Adobe
draft 23 10172017 (hu59@illinois.edu)	10/17/2017 2:24 PM	Adobe
draft 22 10062017	10/8/2017 9:06 PM	Adobe
draft 22 10062017	10/8/2017 8:58 PM	Micros
draft 21 10052017	10/6/2017 2:47 PM	Micros
draft 20 10042017	10/5/2017 2:20 PM	Micros
draft 18 09292017	10/4/2017 2:40 PM	Micros
draft 19 10032017	10/4/2017 10:58 AM	Micros
draft 17 09262017	9/29/2017 11:23 AM	Micros

Price discovery project 2017 > 2017 NCC134 > Results and code > New d

Name	Date modified
09012017	10/17/2017 10:56 ...
causality	10/17/2017 10:56 ...
cointegration test	10/17/2017 10:56 ...
GS Share	10/17/2017 10:56 ...
stationarity test	10/17/2017 10:56 ...
VECM and Information shares	10/17/2017 10:56 ...
adf12	4/15/2017 2:59 PM
adf13	4/15/2017 2:59 PM
adf14	4/15/2017 2:59 PM
adf15	4/15/2017 2:59 PM

adf14	4/15/2017 2:59 PM
adf15	4/15/2017 2:59 PM
baddata	4/14/2017 2:44 PM
both stationary and non-cointegration	4/15/2017 3:53 PM
Check non-cointegration.R	9/30/2017 10:47 PM
check stationary.R	9/10/2017 5:08 PM
compare contract rollover.R	4/19/2017 10:59 PM
comparing ILS for different delivery mon...	4/14/2017 3:57 PM
d.csv	8/28/2017 12:50 PM