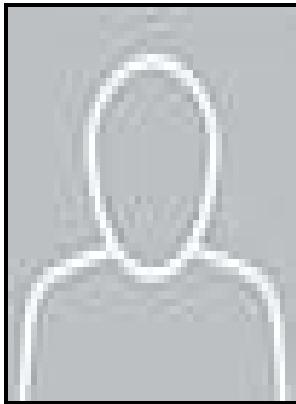


# Co-integration, error correction, and the econometric analysis of non-stationary data

Oxford University Press - Indigo



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Advanced texts in econometrics Co-integration, error correction, and the econometric analysis of non-stationary data

Notes: Includes bibliographical references (p. [311]-[321]) and indexes.

This edition was published in 1993



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Journal of Policy Modeling 14 3 : 251—280. The Pakistan Development Review 46 4 ; 985-995.

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Explaining Cointegration Analysis: Part II.

**An Econometric Analysis on the Relationship between Tourism and Economic Growth: Empirical Evidence from Nepal**

This book focuses on the exploration of relationships among integrated data series and the exploitation of these relationships in dynamic econometric modelling.

**An Econometric Analysis on the Relationship between Tourism and Economic Growth: Empirical Evidence from Nepal**

Date: 1993 ISBN: 9780198288107 References: Citations: 546 There are no downloads for this item, see the for hints about obtaining it. Even in the developed countries of the world tourism industry contributes a significant share in their GDP. For this purpose, following hypothesis are assumed to examine the short run causality.

**0198288107**

Some Properties of Time Series Data and Their Use in Econometric Model Specification. He has also worked as an Economist at the Bank of Canada.

**Abstract** A sector potential to carry Nepal in a new economic dimension is tourism. Journal of Monetary Economics 10 2 : 139—162. The hypothesis of would be rejected if the probability value is less than 5% level of significance.

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About this Item Oxford University Press, USA, 1993. Practical modelling advice, and the use of techniques for systems estimation, are also emphasized.

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During the period 2006-12, annual growth rate of tourism income was 12. Cointegration also clarifies the problem of nonsense regressions, in which intrinsically unrelated nonstationary time series are highly correlated with each other.

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