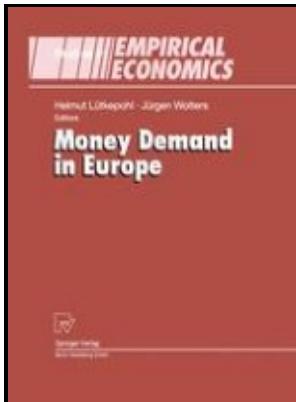


Cointegration, exogeneity and policy analysis

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Exogeneity, Cointegration, and Economic Policy Analysis.

This overview describes the concepts of cointegration and exogeneity, focusing on analytical structure, statistical inference, and implications for policy analysis.

Exogeneity, causality, and co

It also allows you to accept potential citations to this item that we are uncertain about. We work with a dynamic structural system analyzed by White and Lu 2010 with well defined causal meaning; under suitable conditional exogeneity restrictions, Granger causality coincides with this structural notion. General contact details of provider:..

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The remainder of the overview summarizes the articles in a special issue of the Journal of Policy Modeling entitled Cointegration, Exogeneity, and Policy Analysis. This article then summarizes the other articles in this issue's special section on exogeneity, cointegration, and economic policy analysis.

Exogeneity, cointegration, and economic policy analysis

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