

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

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Russian poetry

Econometric models. Co-integration, error correction, and the econometric analysis of non-stationary data

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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



Filesize: 48.61 MB

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**Banerjee, A., J.J. Dolado, J.W. Galbraith & D.F. Hendry (1993). Co**

The estimated results of these equations are presented in. They are estimated using the data of the variables during the period 1974-2012. The test of co-integration is based on testing stationarity of the error term from equation 1.

**Co**

In addition, spurious regressions can be detected and avoided, as can unbalanced regressions involving variables of different orders of integration. Likelihood Ratio Statistics for Autoregressive Time Series with a Unit Root. Practical modelling advice, and the use of techniques for systems estimation, are also emphasized.

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Unlike the equation 7, some of the coefficients  $c_1$ ,  $c_2$ ,  $c_4$ , of equation 7 are individually significant as indicated by the probability value associated with the corresponding t-statistics.

**[PDF] Not Just for Cointegration: Error Correction Models with Stationary Data**

Under weak exogeneity, inference on those parameters from the conditional model alone is without loss of information relative to inference in the complete system. This area of time-series econometrics has grown in importance over the past decade and is of interest to econometric theorists and applied econometricians alike.

**9780198288107**

In Econometric Analysis for National Economic Planning, Vol. About this Item: Oxford University Press, USA, 1993. A few months back, I had

an opportunity to visit Malaysia.

**Co**

This landmark in the history of econometrics is recommended to those who are more than superficially interested in the subject, including all those teaching the subject.

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