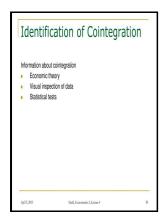
Co-integration, error correction, and the econometric analysis of non-stationary data

Oxford University Press - [PDF] Not Just for Cointegration: Error Correction Models with Stationary Data



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By explaining the important concepts informally, but also presenting them formally, the book bridges the gap between purely descriptive and purely theoretical accounts of the literature.

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This book focuses on the exploration of relationships among integrated data series and the exploitation of these relationships in dynamic econometric modelling. E y is thus the change in GDP induced by the change in tourism income. The error correction mechanism explains short run adjustment towards long run relationship between the variables.

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

It implies that PCGDP does not cause PCTSM in the short run.

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