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A PRIMER FOR UNIT ROOT TESTING



Palgrave MacMillan. Paperback. Book Condition: New. Paperback. 192 pages. Dimensions: 8.4in. x 5.4in. x 0.8in. This book provides an introduction to the technical background of unit root testing, one of the most heavily researched areas in econometrics over the last twenty years. Starting from an elementary understanding of probability and time series, it develops the key concepts necessary to understand the structure of random walks and brownian motion, and their role in tests for a unit root. The techniques are illustrated...

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- Authored by Kerry Patterson
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