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~~Unit Roots and Cointegrated Series – UC3M~~

COINTEGRATION by Juan J. Dolado a, Jesús Gonzalo b and Francesc Marmol b a: Department of Economics, b: Department of Statistics and Econometrics Universidad Carlos III de Madrid C/. Madrid 126, 28903 Getafe (Madrid) SPAIN Version : 10 February, 1999 1 INTRODUCTION A substantial part of economic theory generally deals with long-run equilibrium relationships generated by market forces and ...

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Cointegration Uc3m The notion of cointegration arose out of the concern about spurious or nonsense regressions in time series. Specifying a relation in terms of levels of the economic variables, say , often produces empirical results in which the R 2 is quite high, but the Durbin-Watson statistic is quite low. This happens because economic time series are dominated by smooth, long term trends ...

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possible cointegration relationships between processes integrated at different frequencies is full periodic polynomial cointegration. We explore the connection of this kind of cointegration with the demodulator operator and finally propose a simple way to test for the presence of cointegration between processes integrated at different frequencies based on the use of the demodulator operator ...

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space and cointegration rank is established both when the dimension of the observable time series is fixed as sample size increases, and when it diverges slowly. A Monte Carlo study of finite-sample performance, and a small empirical illustration, are reported. Asymptotic justification of the method is also established in a fractional setting. Key words and phrases. Cointegration, eigenanal

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cointegration test to allow for a trend polynomial in cointegration regressions with both I(1) and I(2) variables. In the present context such a polynomial will arise naturally because if the variables in levels have a non-zero mean or a linear trend (which is most often the case in practice), then, by cumulation, a linear - or even a quadratic - trend will be generated. 2. Estimating and ...

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