

Lecture 2 Johansen S Approach To Cointegration

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Oct 02 2020 Lecture-2-Johansen-S-Approach-To-Cointegration 2/2 PDF Drive - Search and download PDF files for free. Y is cointegrated with θ cointegrating vectors if there exists an $(n \times n)$ matrix $B\theta$ such that $B\theta Y = \beta\theta Y + \epsilon$ (0) Testing for cointegration may be

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