

Cointegration Uc3m

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Definition: If there exists a stationary linear combination of nonstationary random variables, the variables combined are said to be cointegrated. The old woman and the boy are unrelated to one another, except that they are both on a random walk in the

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 -nally 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 ...

On cointegration for processes integrated—halweb.uc3m.es

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

Identifying Cointegration by Eigenanalysis—UC3M

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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