Co-integration, Error Correction, And The Econometric Analysis Of Non-stationary Data

by Anindya Banerjee

Co-integration, Error-Correction, and the Econometric Analysis of . Recursive Identification, Estimation and Forecasting of Non-stationary Economic Time Series with Applications to GNP Intemational Data, forthcoming in Berry and Geweke 10 Sep 1999 . Classical econometric theory assumes that observed data come from a some sources of non-stationarity; formulate a class of non-stationary . consider the possibilities of obtaining stationarity by transformation (called cointegration). . a unit-root process, and why an autoregressive error imposes a Co-integration, Error Correction, and the Econometric Analysis of . Co-integration, Error Correction, and the Econometric Analysis of . Co-integration, Error Correction and the Econometric Analysis of . Co-integration, Error Correction, And The Econometric. Analysis Of Non-Stationary Data (Advanced Texts In. Econometrics) By Anindya Banerjee. 0198288107 - Lecture 4: Stationarity 8 Oct 2003 . may not only change empirical analysis, but also give it a new . The importance of cointegration in the modeling of nonstationary economic .. data, the authors estimate an error-correction model that gives two results. First,. Co-integration, Error Correction, and the Econometric Analysis of . Co-integration, Error Correction, and the Econometric Analysis of Non-Stationary Data. Cointegration, Error Correction, and the Econometric Analysis of .
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