

COINTEGRATION%0A



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Cointegration is a statistical property of a collection (X_1, X_2, \dots, X_k) of time series variables. First, all of the series must be integrated of order d (see Order of integration).

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Cointegration University of Washington

434 12. Cointegration Multiple Cointegrating Relationships If the $(n \times 1)$ vector Y_t is cointegrated there may be 0

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