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However, The Strict Unit-root Assumption That These Methods Typically Rely Upon Is Often Not Easy To Justify On Economic Or Theoretical Grounds. For Instance, Variables Such As Inflation, Interest Rates, Real Exchange Rates And Unemployment Rates All Appear To Be Highly Persistent, And Are Fre 8th, 2024

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Integration, Cointegration And The Forecast Consistency Of ...

814 Y.-W. Cheung, M.D. Chinn R]Journal Of International Money And Finance 17 1998 813()]830 Series Models. This Result Has Held Up For A Wide Variety Of Forecast Metrics, Structural And Time Series Models, Estimation Techniques And Sample Periods.1 This Study Attempts 5th, 2024

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Thereby) Is Often The Hardest Part Of The Work. Can Be Interpreted As A \speed Of Adjustment Towards Equilibrium". 1.2 Cointegration In The Moving Average Representation The Multivariate Wold-representation States That The Stationary Series Y_T Can Be Written As $(1-L)y_T = (L)e_T$; Which, By The Beveridge-Nelson Decomposition, Can Be Written As ... 22th, 2024

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