

## Chapter 5: The Cointegrated VAR model

Katarina Juselius

July 1, 2012

### An intuitive interpretation of the Pi matrix

Consider the VAR(2) model in ECM form with  $m = 1$  :

$$\Delta x_t = \Gamma_1 \Delta x_{t-1} + \Pi x_{t-1} + \mu + \varepsilon_t \quad (1)$$

If  $x_t \sim I(1)$ , then  $\Delta x_t \sim I(0)$  and  $\Pi$  cannot have full rank as a stationary variable  $\Delta x_t$  cannot be equal to a nonstationary variable,  $x_{t-1}$ , plus other stationary terms. Either  $\Pi = 0$ , or it must have reduced rank:

$$\Pi = \alpha \beta'$$

where  $\alpha$  and  $\beta$  are  $p \times r$  matrices,  $r \leq p$ . Thus, under the  $I(1)$  hypothesis, the cointegrated VAR model is given by:

# Chapter 5 The Cointegrated Var Model Ku

**Karin Nielsen-Saines**



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