

## 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

**VM Jensen**



## **Chapter 5 The Cointegrated Var Model Ku:**

This book delves into Chapter 5 The Cointegrated Var Model Ku. Chapter 5 The Cointegrated Var Model Ku is an essential topic that must be grasped by everyone, from students and scholars to the general public. The book will furnish comprehensive and in-depth insights into Chapter 5 The Cointegrated Var Model Ku, encompassing both the fundamentals and more intricate discussions.

1. This book is structured into several chapters, namely:

- Chapter 1: Introduction to Chapter 5 The Cointegrated Var Model Ku
- Chapter 2: Essential Elements of Chapter 5 The Cointegrated Var Model Ku
- Chapter 3: Chapter 5 The Cointegrated Var Model Ku in Everyday Life
- Chapter 4: Chapter 5 The Cointegrated Var Model Ku in Specific Contexts
- Chapter 5: Conclusion

2. In chapter 1, this book will provide an overview of Chapter 5 The Cointegrated Var Model Ku. The first chapter will explore what Chapter 5 The Cointegrated Var Model Ku is, why Chapter 5 The Cointegrated Var Model Ku is vital, and how to effectively learn about Chapter 5 The Cointegrated Var Model Ku.

3. In chapter 2, the author will delve into the foundational concepts of Chapter 5 The Cointegrated Var Model Ku. The second chapter will elucidate the essential principles that must be understood to grasp Chapter 5 The Cointegrated Var Model Ku in its entirety.

4. In chapter 3, this book will examine the practical applications of Chapter 5 The Cointegrated Var Model Ku in daily life. This chapter will showcase real-world examples of how Chapter 5 The Cointegrated Var Model Ku can be effectively utilized in everyday scenarios.

5. In chapter 4, this book will scrutinize the relevance of Chapter 5 The Cointegrated Var Model Ku in specific contexts. The fourth chapter will explore how Chapter 5 The Cointegrated Var Model Ku is applied in specialized fields, such as education, business, and technology.

6. In chapter 5, this book will draw a conclusion about Chapter 5 The Cointegrated Var Model Ku. This chapter will summarize the key points that have been discussed throughout the book.

The book is crafted in an easy-to-understand language and is complemented by engaging illustrations. It is highly recommended for anyone seeking to gain a comprehensive understanding of Chapter 5 The Cointegrated Var Model Ku.

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### **Chapter 5 The Cointegrated Var Model Ku Introduction**

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