

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 Π cannot have full rank as a stationary variable Δx_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 α and β are $p \times r$ matrices, $r \leq p$. Thus, under the $I(1)$ hypothesis, the cointegrated VAR model is given by:

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CESAR PEREZ LOPEZ



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Decoding **Chapter 5 The Cointegrated Var Model Ku**: Revealing the Captivating Potential of Verbal Expression

In an era characterized by interconnectedness and an insatiable thirst for knowledge, the captivating potential of verbal expression has emerged as a formidable force. Its power to evoke sentiments, stimulate introspection, and incite profound transformations is genuinely awe-inspiring. Within the pages of "**Chapter 5 The Cointegrated Var Model Ku**," a mesmerizing literary creation penned by a celebrated wordsmith, readers set about an enlightening odyssey, unraveling the intricate significance of language and its enduring effect on our lives. In this appraisal, we shall explore the book's central themes, evaluate its distinctive writing style, and gauge its pervasive influence on the hearts and minds of its readership.

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