

Johansen Cointegration Test

Sample (adjusted): 1989M06 2007M12
 Included observations: 223 after adjustments
 Trend assumption: No deterministic trend
 Series: LIR_UK LIR_US LSPOT LCPI_UK LCPI_US
 Exogenous series: DUM
 Warning: Critical values assume no exogenous series
 Lags interval (in first differences): 1 to 4

Unrestricted Cointegration Rank Test (Trace)

Hypothesized No. of CE(s)	Eigenvalue	Trace Statistic	0.05 Critical Value	Prob.**
None *	0.131576	62.80651	60.06141	0.0288
At most 1	0.075536	31.34664	40.17493	0.2881
At most 2	0.027939	13.83190	24.27596	0.5512
At most 3	0.022044	7.512797	12.32090	0.2770
At most 4	0.011334	2.542019	4.129906	0.1310

Trace test indicates 1 cointegrating eqn(s) at the 0.05 level
 * denotes rejection of the hypothesis at the 0.05 level
 **Mackinnon-Haug-Michelis (1999) p-values

Unrestricted Cointegration Rank Test (Maximum Eigenvalue)

Hypothesized No. of CE(s)	Eigenvalue	Max-Eigen Statistic	0.05 Critical Value	Prob.**
None *	0.131576	31.45998	30.43961	0.0372
At most 1	0.075536	17.51473	24.15921	0.3056
At most 2	0.027939	6.319117	17.79730	0.8721
At most 3	0.022044	4.970768	11.22480	0.4814
At most 4	0.011334	2.542019	4.129906	0.1310

Max-eigenvalue test indicates 1 cointegrating eqn(s) at the 0.05 level
 * denotes rejection of the hypothesis at the 0.05 level
 **Mackinnon-Haug-Michelis (1999) p-values

Unrestricted Cointegrating Coefficients (normalized by b*811*b=1):

LIR_UK	LIR_US	LSPOT	LCPI_UK	LCPI_US
2.232559	0.525984	6.452675	-2.917368	2.559393
5.211599	-1.166817	6.414865	-1.468834	-2.740902
3.216709	-1.075969	-5.465533	0.241471	0.724072
-1.402045	3.158308	-2.904258	0.444976	-1.929946
2.594429	-1.478534	-8.945306	-1.222705	0.152110

Unrestricted Adjustment Coefficients (alpha):

D(LIR_UK)	-0.001125	-0.004051	-0.002644	0.001692
D(LIR_US)	-0.005073	-0.000671	-0.003628	-0.004836
D(LSPOT)	-0.005098	-0.002292	0.001254	0.000930
D(LCPI_UK)	0.031334	0.001275	-0.005798	-0.004144
D(LCPI_US)	-0.007115	0.024209	-0.006007	0.003939

Cointegration Test Eviews Tutorial Pdfslibforme

Clemens Wendtner



Cointegration Test Eviews Tutorial Pdfslibforme:

The book delves into Cointegration Test Eviews Tutorial Pdfslibforme. Cointegration Test Eviews Tutorial Pdfslibforme is an essential topic that needs to be grasped by everyone, from students and scholars to the general public. The book will furnish comprehensive and in-depth insights into Cointegration Test Eviews Tutorial Pdfslibforme, encompassing both the fundamentals and more intricate discussions.

1. The book is structured into several chapters, namely:
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 - Chapter 3: Cointegration Test Eviews Tutorial Pdfslibforme in Everyday Life
 - Chapter 4: Cointegration Test Eviews Tutorial Pdfslibforme in Specific Contexts
 - Chapter 5: Conclusion
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