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CATS Cointegration Analysis - Estima

Overview. CATS (Cointegration Analysis of Time Series) is a set of cointegration analysis procedures written by Jonathan G. Dennis, Katarina Juselius, S ren Johansen

Recent Advances in Cointegration Analysis

If no cointegration relation exists between m_t and gnp_t as well as between gnp_t and R_t as CATS for RATS4: Manual to Cointegration Analysis to Time Series

Estima - RATS Standard, RATS Pro, CATS / ,

CATS; RATS Econometrics Software. RATS (Regression Analysis of Time Series) is a fast, and information on the CATS cointegration analysis package.

ARIMA, cointegration, Kalman-filter, -stable

J. G. Dennis, CATS in RATS, Cointegration Analysis of Time Series, Version 2, Estima, 1560 Sherman Ave., Suite 510, Evanston, User's Manual, Version 4.0.

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Testing for Unit Roots and Cointegration Contents

Testing for Unit Roots and Cointegration Contents 1 Unit Root Tests: (1995) and in the CATS Manual. Corresponds to Table 1. Case 1, in Osterwald-Lenum (1992).

Cointegration Analysis of Time Series | Nidia

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