

## 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

**Chao Zhang**



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## **Table of Contents Chapter 5 The Cointegrated Var Model Ku**

1. Understanding the eBook Chapter 5 The Cointegrated Var Model Ku
  - The Rise of Digital Reading Chapter 5 The Cointegrated Var Model Ku
  - Advantages of eBooks Over Traditional Books
2. Identifying Chapter 5 The Cointegrated Var Model Ku
  - Exploring Different Genres
  - Considering Fiction vs. Non-Fiction
  - Determining Your Reading Goals
3. Choosing the Right eBook Platform
  - Popular eBook Platforms
  - Features to Look for in an Chapter 5 The Cointegrated Var Model Ku
  - User-Friendly Interface
4. Exploring eBook Recommendations from Chapter 5 The Cointegrated Var Model Ku
  - Personalized Recommendations
  - Chapter 5 The Cointegrated Var Model Ku User Reviews and Ratings
  - Chapter 5 The Cointegrated Var Model Ku and Bestseller Lists
5. Accessing Chapter 5 The Cointegrated Var Model Ku Free and Paid eBooks
  - Chapter 5 The Cointegrated Var Model Ku Public Domain eBooks
  - Chapter 5 The Cointegrated Var Model Ku eBook Subscription Services
  - Chapter 5 The Cointegrated Var Model Ku Budget-Friendly Options
6. Navigating Chapter 5 The Cointegrated Var Model Ku eBook Formats
  - ePub, PDF, MOBI, and More
  - Chapter 5 The Cointegrated Var Model Ku Compatibility with Devices
  - Chapter 5 The Cointegrated Var Model Ku Enhanced eBook Features
7. Enhancing Your Reading Experience
  - Adjustable Fonts and Text Sizes of Chapter 5 The Cointegrated Var Model Ku
  - Highlighting and Note-Taking Chapter 5 The Cointegrated Var Model Ku
  - Interactive Elements Chapter 5 The Cointegrated Var Model Ku

8. Staying Engaged with Chapter 5 The Cointegrated Var Model Ku
  - Joining Online Reading Communities
  - Participating in Virtual Book Clubs
  - Following Authors and Publishers Chapter 5 The Cointegrated Var Model Ku
9. Balancing eBooks and Physical Books Chapter 5 The Cointegrated Var Model Ku
  - Benefits of a Digital Library
  - Creating a Diverse Reading Collection Chapter 5 The Cointegrated Var Model Ku
10. Overcoming Reading Challenges
  - Dealing with Digital Eye Strain
  - Minimizing Distractions
  - Managing Screen Time
11. Cultivating a Reading Routine Chapter 5 The Cointegrated Var Model Ku
  - Setting Reading Goals Chapter 5 The Cointegrated Var Model Ku
  - Carving Out Dedicated Reading Time
12. Sourcing Reliable Information of Chapter 5 The Cointegrated Var Model Ku
  - Fact-Checking eBook Content of Chapter 5 The Cointegrated Var Model Ku
  - Distinguishing Credible Sources
13. Promoting Lifelong Learning
  - Utilizing eBooks for Skill Development
  - Exploring Educational eBooks
14. Embracing eBook Trends
  - Integration of Multimedia Elements
  - Interactive and Gamified eBooks

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