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Nonstationary Panels, Cointegration In Panels And Dynamic ...CENTER FOR POLICY RESEARCH - Spring 2000. Timothy M. Smeeding, Director Professor Of Economics & Public Administration _____ Associate Directors. Margaret M. Austin Douglas Holtz-Eakin Associate Director, Chair, Professor Of Economics Budget And Administration Associate Director, Center For 24th, 2024A STUDY OF COINTEGRATION MODELS WITH APPLICATIONSSeries As The Realisation Of A Stochastic Process. Model Builders Can Use Statistical Inference In Constructing And Testing The Equations That Characterise Relationships Between Economic Variables. The Two Central Properties Of Many Economic Time Series Are Nonstationarity And Time-volatility (Wei,

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3), Các Chuy 19th, 2024.

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