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However, The Strict Unit-root Assumption That These Methods Typically Rely Upon Is Often Not Easy To Justify On Economic Or Theoretical Grounds. For Instance, Variables Such As Inflation, Interest Rates, Real Exchange Rates And Unemployment Rates All Appear To Be Highly Persistent, And Are Fre Apr 22th, 2024

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Thereby ) Is Often The Hardest Part Of The Work. Can Be Interpreted As A \speed Of Adjustment Towards Equilibrium". 1.2 Cointegration In The Moving Average Representation The Multivariate Wold-representation States That The Stationary Series Y T Can Be Written As (1 L)y T = (L)e T; Which, By The Beveridge-Nelson Decomposition, Can Be Written As ... Feb 6th, 2024

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