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Solution For any A , define $A \subseteq \mathcal{D}$. (a) Since A is a σ -algebra on $\mathcal{D}$, $A \subseteq \mathcal{D}$ (by property (i) of σ -algebras) and $\mathcal{D} \subseteq A$ (by property (ii) of σ -algebras). Observing that $\mathcal{D} \subseteq A$ completes the proof. (b) We first show that A is closed under finite unions. That is, $A_1, \dots, A_n \in A$ for some $n \in \mathbb{N}$. [n] $\mathcal{D} \subseteq A$ (1) Let $A_1, \dots, A_n \in A$. For any natural number $m > n$, define $A_m \in \mathcal{D}$. By property (i) of

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Stack the variables that are to be tested for cointegration into a p -dimensional vector, called, say, y_t . Then construct a $p \times 1$ vector of first differences, Δy_t , and form and estimate the following VAR $\Delta y_t = \alpha_0 + \alpha_1 \Delta y_{t-1} + \alpha_2 \Delta y_{t-2} + \dots + \alpha_{k-1} \Delta y_{t-(k-1)} + u_t$. Then test the rank of the matrix.

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[Econometrics] Lu Ang On the hand by using the matrix determinant property $\det(A^{-1}) = 1/\det(A)$ and $\det(AB) = \det(A)\det(B)$ we can easily obtain: $j_1 = 1, j_2 = 1, j_3 = 1, j_4 = 1, j_5 = 1, j_6 = 1, j_7 = 1, j_8 = 1, j_9 = 1, j_{10} = 1, j_{11} = 1, j_{12} = 1, j_{13} = 1, j_{14} = 1, j_{15} = 1, j_{16} = 1, j_{17} = 1, j_{18} = 1, j_{19} = 1, j_{20} = 1, j_{21} = 1, j_{22} = 1, j_{23} = 1, j_{24} = 1, j_{25} = 1, j_{26} = 1, j_{27} = 1, j_{28} = 1, j_{29} = 1, j_{30} = 1, j_{31} = 1, j_{32} = 1, j_{33} = 1, j_{34} = 1, j_{35} = 1, j_{36} = 1, j_{37} = 1, j_{38} = 1, j_{39} = 1, j_{40} = 1, j_{41} = 1, j_{42} = 1, j_{43} = 1, j_{44} = 1, j_{45} = 1, j_{46} = 1, j_{47} = 1, j_{48} = 1, j_{49} = 1, j_{50} = 1, j_{51} = 1, j_{52} = 1, j_{53} = 1, j_{54} = 1, j_{55} = 1, j_{56} = 1, j_{57} = 1, j_{58} = 1, j_{59} = 1, j_{60} = 1, j_{61} = 1, j_{62} = 1, j_{63} = 1, j_{64} = 1, j_{65} = 1, j_{66} = 1, j_{67} = 1, j_{68} = 1, j_{69} = 1, j_{70} = 1, j_{71} = 1, j_{72} = 1, j_{73} 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