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2.1 Johansen's Approach to

Cointegration Consider two variables, each of which is integrated of order 1: $X_t \sim I(1)$ and $Y_t \sim I(1)$ Figure 1.1 Now it can be shown that at most there can exist only one cointegrating vector. But, once we ...

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$6 = 0$ and $2 = 0$, there is one cointegrating vector. If $1 \neq 0$ and $2 \neq 0$, the variables do not have unit roots.

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