

## Lecture 2 Johansen S Approach To Cointegration

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## **Lecture 2 Johansen S Approach**

ES30028 - Econometrics 2 1 Lecture 2 -  
Johansen's Approach to Cointegration

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.

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Johansen's Approach to Cointegration

2.1 Johansen's Approach to

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only one cointegrating vector. But, once  
we consider more than two variables,  
say  $n$  Lecture 2 Johansen's Approach to  
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## **Lecture 2 Johansen S Approach To Cointegration**

Lecture notes on Johansen cointegration ... 2. 2 Important articles Johansen,S. ... Such an ad hoc approach is wrong because both the EG and Johansen procedure are explicitly multivariate in the sense that they both postulate an ECM for all the variables involved in the model.

## **Lecture notes on Johansen cointegration - SlideShare**

Approach. Expenditures Approach. Income Approach. Product or Value Added Approach. The product approach defines a nation's GDP as the market value of final goods and services newly produced within a nation during a fixed period of time. Example: 3 sofas (\$500 each) and 2 PCs (\$2000 each) versus 2 sofas and 3 PCs. Avoid Multiple Counting

## **Lecture 2: National Income Accounting - Queen's University**

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Lecture Notes, University of

Copenhagen, 86 pp. (in Danish).

"Michaelis-Menten Kinetics of Galactose Elimination by the Isolated Perfused Pig Liver" (with S. Keiding, K. Winkler, K. Tønnesen & N. Tygstrup).

## **Søren Johansen's Home Page**

Johansen wrote more lecture notes and research report pages for Frisch than anyone . . . side Johansen adhered to Frisch's approach, but on the production side the use of Cobb-

## **(PDF) The Making of the Leif Johansen Multi-Sectoral Model**

Johansen's methodology and Section III presents the Monte Carlo study. In Section IV, we present an empirical illustration of the problems associated with near-integrated variables using U.S. data on CPI inflation and the short nominal interest rate. Section V concludes. II. TESTING FOR COINTEGRATION USING JOHANSEN'S METHODOLOGY

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## Testing for Cointegration Using the Johansen Methodology ...

```
##### # Johansen-Procedure #  
##### Test type: trace statistic , with  
linear trend Eigenvalues (lambda): [1]  
0.338903321 0.330365610 0.001431603  
Values of teststatistic and critical values  
of test: test 10pct 5pct 1pct r = 2 | 14.32  
6.50 8.18 11.65 r = 1 | 4023.76 15.66  
17.95 23.52 r = 0 | 8161.48 28.71 31.52  
37.22 Eigenvectors, normalised to first  
column: (These are the cointegration  
relations ...
```

## Johansen Test for Cointegrating Time Series Analysis in R ...

Johansen FIML Approach. The first part of this lecture draws from K. Juselius online lecture notes at: ... The Johansen approach is based on the relationship between the rank of a matrix and its ...

```
117806 15.49471 0.9613 At most 4  
0.000595 0.126846 3.841466 0.7217  
Trace test indicates 2 cointegrating  
eqn(s) at the 0.05 level ...
```



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## **Multivariate VAR Models II:**

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Practitioner\2019s Approach 7Ve by  
Roger S LECTURE 2(edit)-SE.pdf -  
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## **LECTURE 2(edit)-SE.pdf - LECTURE 2 Process Models Course ...**

In statistics, the Johansen test, named after Søren Johansen, is a procedure for testing cointegration of several, say  $k$ ,  $I(1)$  time series. This test permits more than one cointegrating relationship so is more generally applicable than the Engle-Granger test which is based on the Dickey-Fuller (or the augmented) test for unit roots in the residuals from a single (estimated) cointegrating ...

## **Johansen test - Wikipedia**

Tests of Specific Restrictions • The Johansen ML approach, unlike the bi-

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variate approach can be used to apply certain restrictions to the long-run  $\beta$  coefficients. • This can involve testing if they are significantly different to zero or not, or equal to one. 25 Law, S.H., Department of Economics, UPM

## **9 VAR Johansen Cointegration and VECM.pdf - ECN4127 ...**

tween VAR models and cointegration is made, and Johansen's maximum likelihood methodology for cointegration modeling is outlined. Some technical details of the Johansen methodology are provided in the appendix to this chapter. Excellent textbook treatments of the statistical theory of cointegration

## **Cointegration - University of Washington**

Franklin Lecture Managing uncertainties in sliding stability re-assessment ... it is the author's opinion that an observational approach based ... Fig. 2 Reliability based framework for stability re-assessments of concrete dams based

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on an observational approach  
(Johansson et al. 2017, with permission).

## **Franklin Lecture Managing uncertainties in sliding ...**

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Reference - Chapter 5 LEARNING  
OBJECTIVES 5.1 What gross domestic  
product (GDP) is, and how to measure it.  
5.2 Other measures of a nation's  
production of goods and services. 5.3  
The distinction between nominal GDP  
and Real GDP 5.4 The shortcomings of  
GDP as a

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