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The analysis of integrated and co-integrated time series can be considered as the main methodology employed in applied econometrics. This book not only introduces the reader to this topic but...

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Analysis of Integrated and Cointegrated Time Series Dr. Bernhard Pfa bernhard_pfaff@fra.invesco.com Invesco Asset Management Deutschland GmbH, Frankfurt am Main The R User Conference 2008, August 12{14, Technische Universit at Dortmund, Germany. Tutorial: Analysis of Integrated and Cointegrated Time Series Pfa

Series Tutorial: Analysis of Integrated and Cointegrated ...

If two or more series are individually integrated (in the time series sense) but some linear combination of them has a lower order of integration, then the series are said to be cointegrated. A common example is where the individual series are first-order integrated (

Cointegration - Wikipedia

Analysis of Integrated and Cointegrated Time Series with R; Financial Risk Modelling and Portfolio Optimisation with R; Modelling Financial Risks; Talks. Last but not least, the presentations held at various conferences are made available for download. These files have been grouped by the kind of conference.

Pfaffikus

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into equilibrium. In the economics literature, such pairs of data series are called cointegrated series. To analyze cointegrated time series, we conceptualize them as stochastic processes, i.e., processes subject to randomness, and define properties of these processes. The notation in this section differs from that of Sections 1 through 3. B4.2.

Section B4: Unit Roots and Cointegration Analysis

Bernhard Pfaff , Analysis of Integrated and Cointegrated Time Series with R, 2nd Edition Published by Springer , 2008 . ISBN 978-0-387-75967-8 This book focuses on modelling vector autoregressive-type processes using R. The author provides many examples with R code for estimation, prediction and testing, as well as graph display which has been one of the many great features in R. The ...

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Functional principal component analysis (FPCA) has played an impor-tant role in the development of functional time series (FTS) analysis. This paper investigates how FPCA can be used to analyze cointegrated functional time series and propose a modification of FPCA as a novel statistical tool.

Functional Principal Component Analysis of Cointegrated ...

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Introduces readers to the analysis of integrated and cointegrated time series, and enables them to conduct the various unit root tests and cointegration methods, by utilizing the free statistical programming environment R. This book encompasses seasonal unit roots, fractional integration, and coping with structural breaks.

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[3] Pfaff, B. (2010) Analysis of Integrated and Cointegrated Time Series with R, 2nd Ed., Springer [4] Phillips, P.C.B., Ouliaris, S. (1990) "Asymptotic Properties of Residual Based Tests for Cointegration", Econometrica 58 (1): 165-193

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