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Testing for Cointegration Using the Johansen Methodology ...

of cointegration, using the Johansen framework, in a system where the variables are near-integrated. Through extensive Monte Carlo simulations, we show that the probability of 1. For studies relying on cointegration methods, see, for instance, Wallace and Warner (1993), Malley and Montos (1996), Cardoso (1998), Bremnes et al. (2001), Jonsson (2001), Khamis and Leone (2001) and Bagchi.

Testing for Cointegration Using the Johansen Methodology ...

We investigate the properties of Johansen's (1988, 1991) maximum eigenvalue and trace tests for cointegration under the empirically relevant situation of near-integrated variables. Using Monte Carlo techniques, we show that in a system with near-integrated variables, the probability of reaching an erroneous conclusion regarding the cointegrating rank of the system is generally substantially higher than the nominal size. The risk of concluding that completely unrelated series are cointegrated

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Although Johansen's methodology is typically used in a setting where all variables in the system are integrated of order 1, $I(1)$, Hjalmarsson & sterholm (2007) advanced that having stationary

Testing for Cointegration Using the Johansen Methodology ...

We investigate the properties of Johansen's (1988, 1991) maximum eigenvalue and trace tests for cointegration under the empirically relevant situation of near-integrated variables.

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Testing for cointegration using the Johansen methodology when variables are near-integrated; also relevant to discuss cointegration of near-integrated variables; see Phillips (1988) for an analytical discussion regarding these issues. Unfortunately, inferential procedures designed for data generated by unit-root processes tend not to be robust to deviations from the unit-root assumption

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Abstract. We investigate the properties of Johansen's (J Econ Dyn Control 12:231-254, 1988; Econometrica 59:1551-1580, 1991) maximum eigenvalue and trace tests for cointegration under the empirically relevant situation

of near-integrated variables.

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Erik Hjalmarsson & Par Osterholm, 2007, "Testing for cointegration using the Johansen methodology when variables are near-integrated," International Finance Discussion Papers 915, Board of Governors of the Federal Reserve System (U.S.).

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Summary: We investigate the properties of Johansen's (1988, 1991) maximum eigenvalue and trace tests for cointegration under the empirically relevant situation of near-integrated variables.

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Overall, the performance of the trace test appears worse than that of the . Johansen (1995) states that there is little need to pre-test the variables in the system to . of the plausible values documented in the literature; see, for example, St

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Testing for Cointegration Using the Johansen Methodology when Variables are Near-Integrated Erik Hjalmarsson Division of International Finance, Federal Reserve Board

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We investigate the properties of Johansen's (1988, 1991) maximum eigenvalue and trace tests for cointegration under the empirically relevant situation of near-integrated variables.

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