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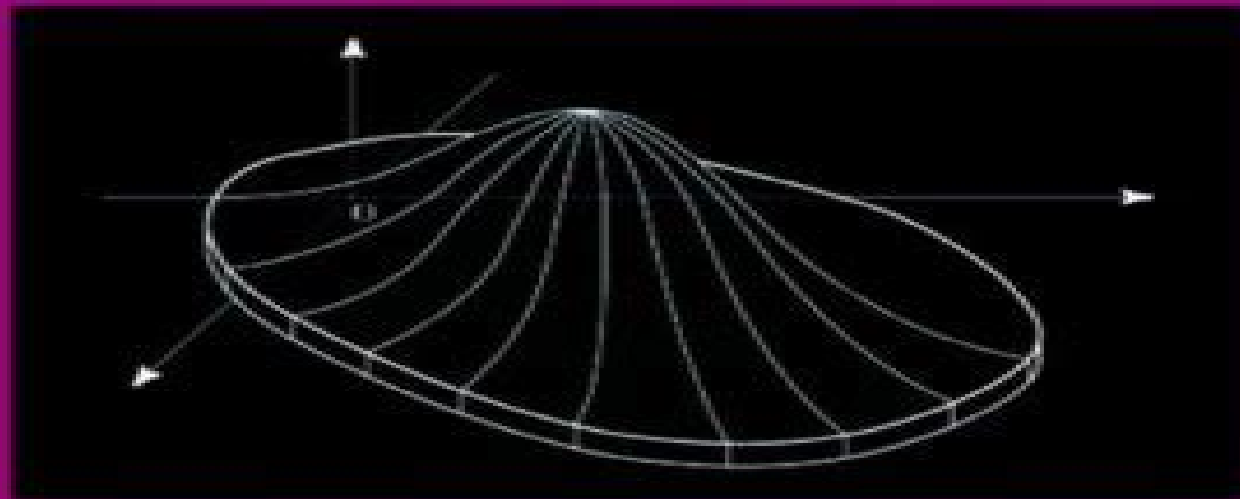
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web apr 4 2002   the workbook contains exercises and solutions concerned with the theory of cointegration in the vector autoregressive model the main text has been used for courses on cointegration and many of the exercises have been posed as either training exercises or exam questions