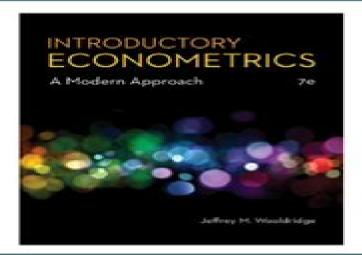
Chapter 18
Advanced Time Series Topics



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Advanced Time Series Topics (1 of 17)

- Testing for unit roots
 - For the validity of regression analysis, it is crucial to know whether or not dependent or independent variables are highly persistent.
- · Dickey-Fuller test

 $y_t=\alpha+\rho y_{t-1}+e_t$, t=1,2,... The test is based on an AR(1) regression $H_0: \rho=1,\ H_1: \rho<1$ Under the null hypothesis, the process has a unit root. Under the alternative, it is a stable AR(1) process

- One can use the t-statistic to test the hypothesis, but under the null, it has not got the t-distribution but the Dickey-Fuller distribution.
- The Dickey-Fuller distribution has to be looked up in tables.

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Introductory Econometrics: A Modern Approach (7e)

Advanced Time Series Topics (2 of 17)

- Alternative Formulation of the Dickey-Fuller test
 - $\Delta y_t = \alpha + \theta y_{t-1} + e_t$ The alternative representation is obtained by subtracting y_{b1} from both sides

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United States. Office of the Comptroller of the Currency, Board of Governors of the Federal Reserve System (U.S.)

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