Likelihood-Based Inference in Cointegrated Vector Autoregressive Models (Advanced Texts in Econometrics)

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In this book, Professor Johansen, a leading statistician working in econometrics, gives a detailed mathematical and statistical analysis of the cointegrated vector autoregressive model, which has been gaining in popularity. The book is a self-contained presentation for graduate students and researchers with a good knowledge of multivariate regression analysis and likelihood methods. The theory is treated in detail to give the reader a working knowledge of the techniques involved, and many exercises are provided. The theoretical analysis is illustrated with the empirical analysis of two sets of economic data. The theory has been developed in close contact with the application and the methods have been implemented in the computer package CATS in RATS.

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