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In view of the strength of these ideas, a burgeoning literature on cointegration has developed over the last decade. In this chapter we will explore the basic conceptual issues and discuss related econometric techniques, with the aim of offering an introductory coverage of the main developments in this new field of research. Section 2

COINTEGRATION - UC3M

Cointegration and Regime-Switching Risk Premia in the U.S. Term Structure of Interest Rates Peter Tillmann¹ University of Bonn Institute for International Economics Lennéstr. 37, D-53113 Bonn tillmann@iiw.uni-bonn.de ?rst version: July 2003, this version: May 2004 Abstract: To date the cointegrating properties and the regime-switching

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* Hatanaka, M. (1996) Time-Series Based Econometrics. Oxford: Oxford University Press. * Johansen, S. (1995) Likelihood Based Inference in Cointegrated Vector Autoregressive Models. Oxford: Oxford University Press..

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