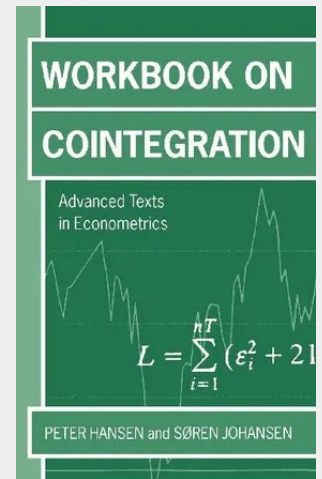


Workbook on Cointegration

This workbook is a companion to the textbook Likelihood-Based Inference in Cointegrated Vector Autoregressive Models, also published by Oxford University Press. 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. Many of them are challenging and summarize results published in the literature. Each chapter starts with a brief summary of the content of the corresponding chapter in the main text, which introduces the notation and the most important results.

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