

**Analysis Of Integrated And Cointegrated Time Series
With R (Use R!)**

By Bernhard Pfaff

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<http://www.r-bloggers.com/review-of-analysis-of-integrated-and-cointegrated-time-series-with-r-2nd-ed-in-jss/>

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so we can think of cointegration with higher orders of integration.) Other examples of cointegrated The reason is that standard regression analysis

<http://www.quora.com/What-is-cointegration-of-time-series-data-in-statistics>

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Book review: Analysis of integrated and cointegrated time series with R. Bernhard Pfaff. Springer Science+Business Media, Inc. New York, 2006, 139 pages.

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