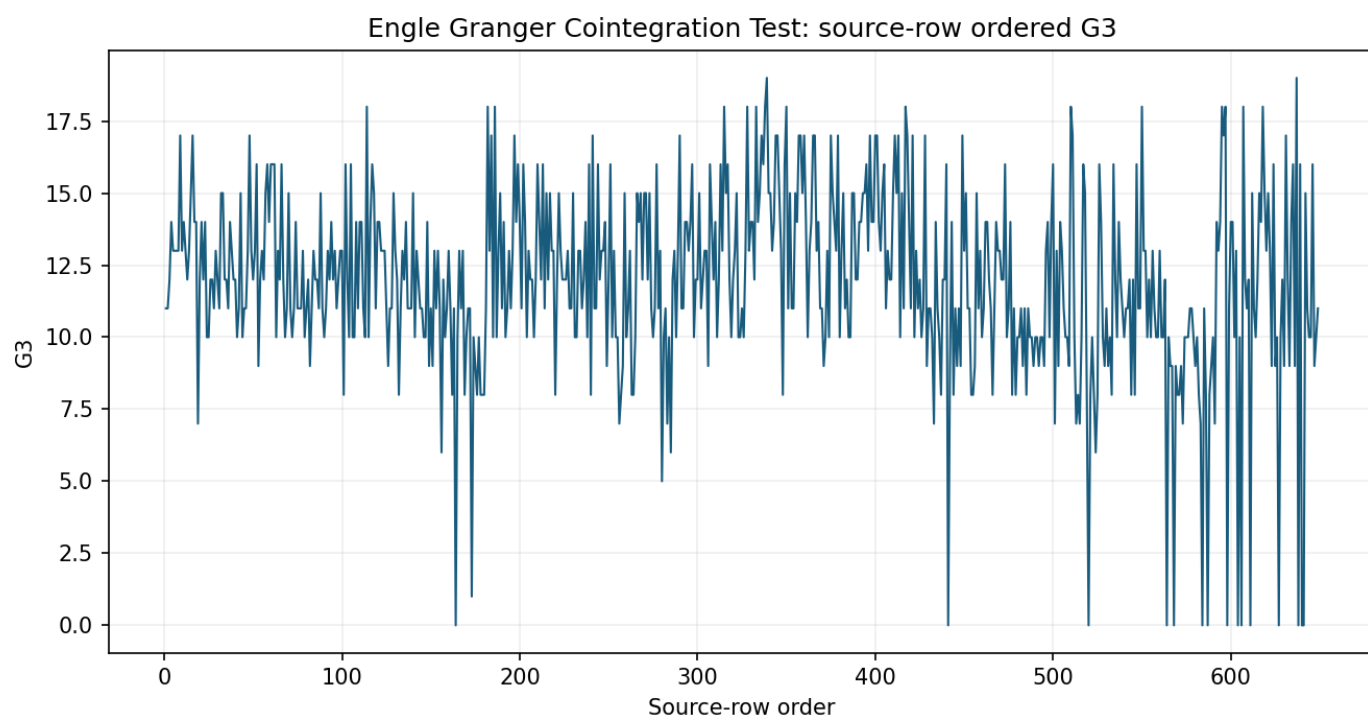


Engle Granger Cointegration Test

hypothesis_test | source-row order | page 1



Method type: hypothesis_test

Design: Two-step Engle-Granger cointegration test of G3 and G2 with constant and trend.

Formula: $G3_t = a + b \cdot t + \beta \cdot G2_t + u_t$; ADF(u_t) tests no cointegration

Variables: G3, G2

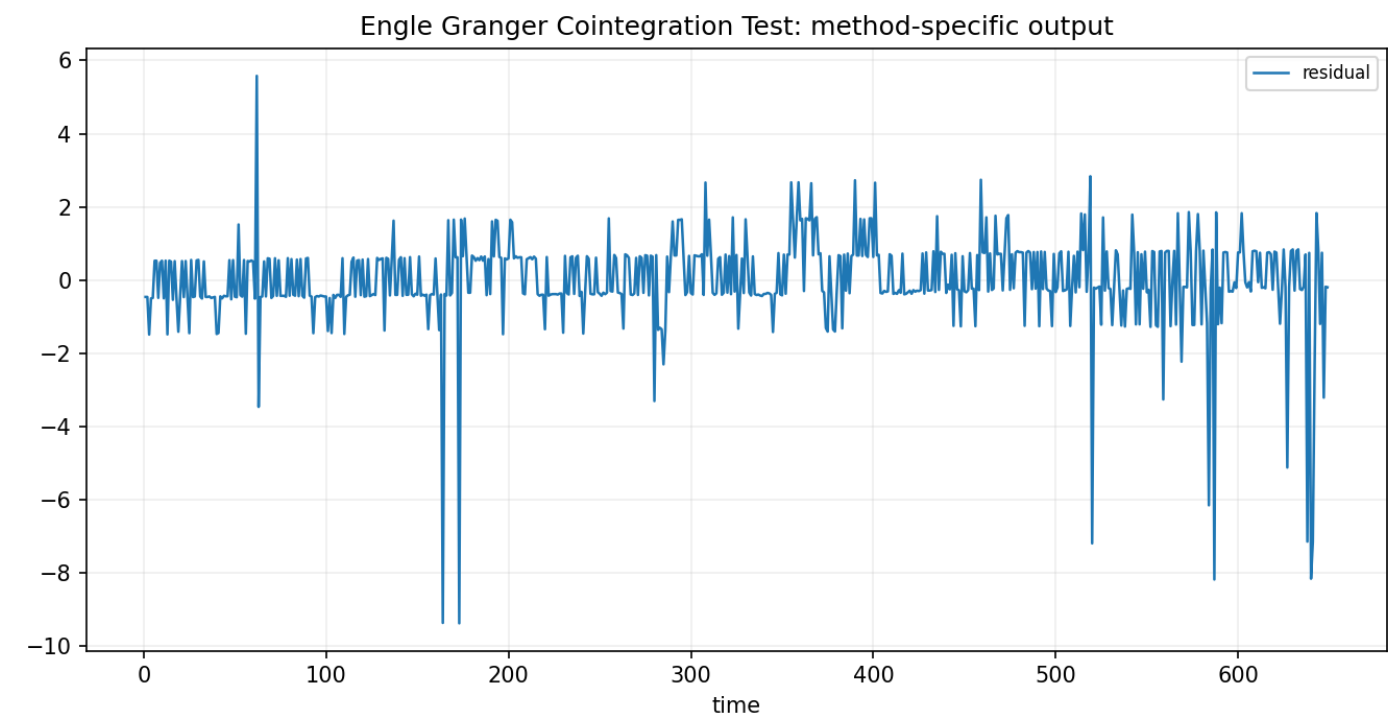
Series order: source-row order

engle_granger_statistic = -6.209619716865916

p_value = 3.324896613644558e-06

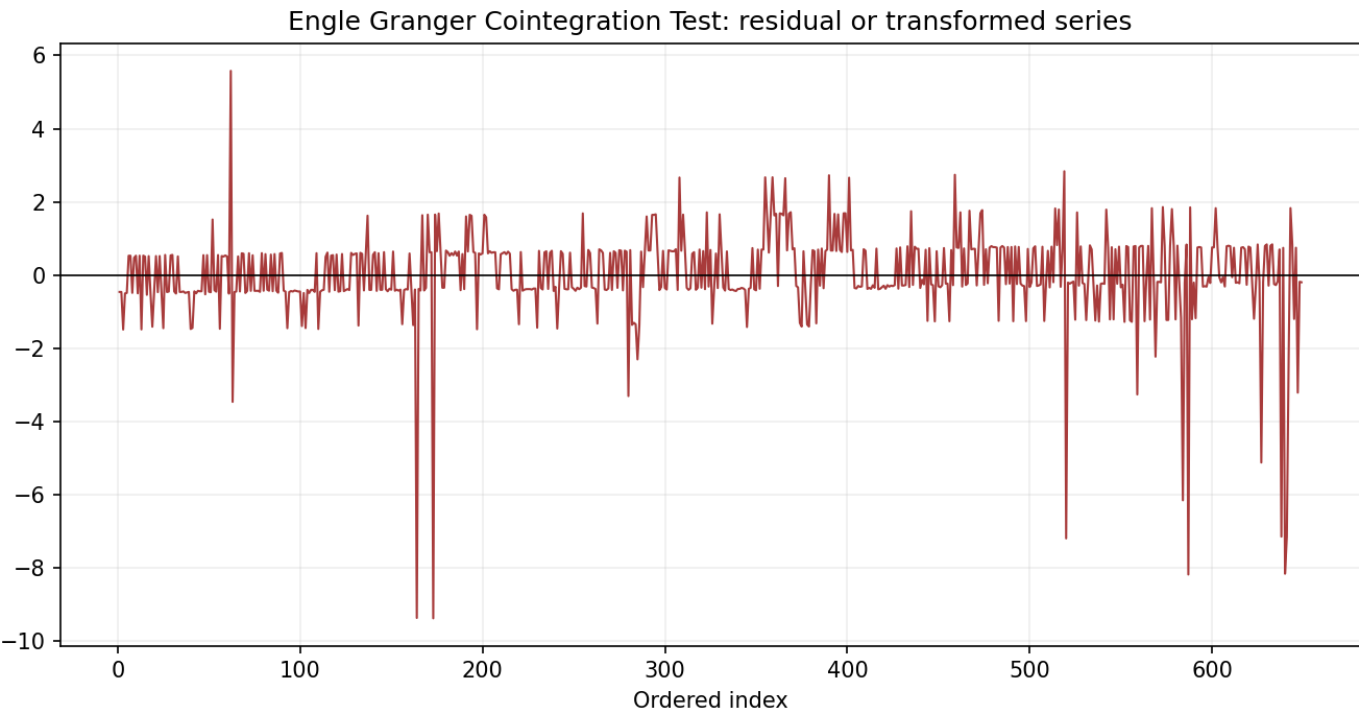
critical_1_percent = -4.351530123742569

Engle Granger Cointegration Test



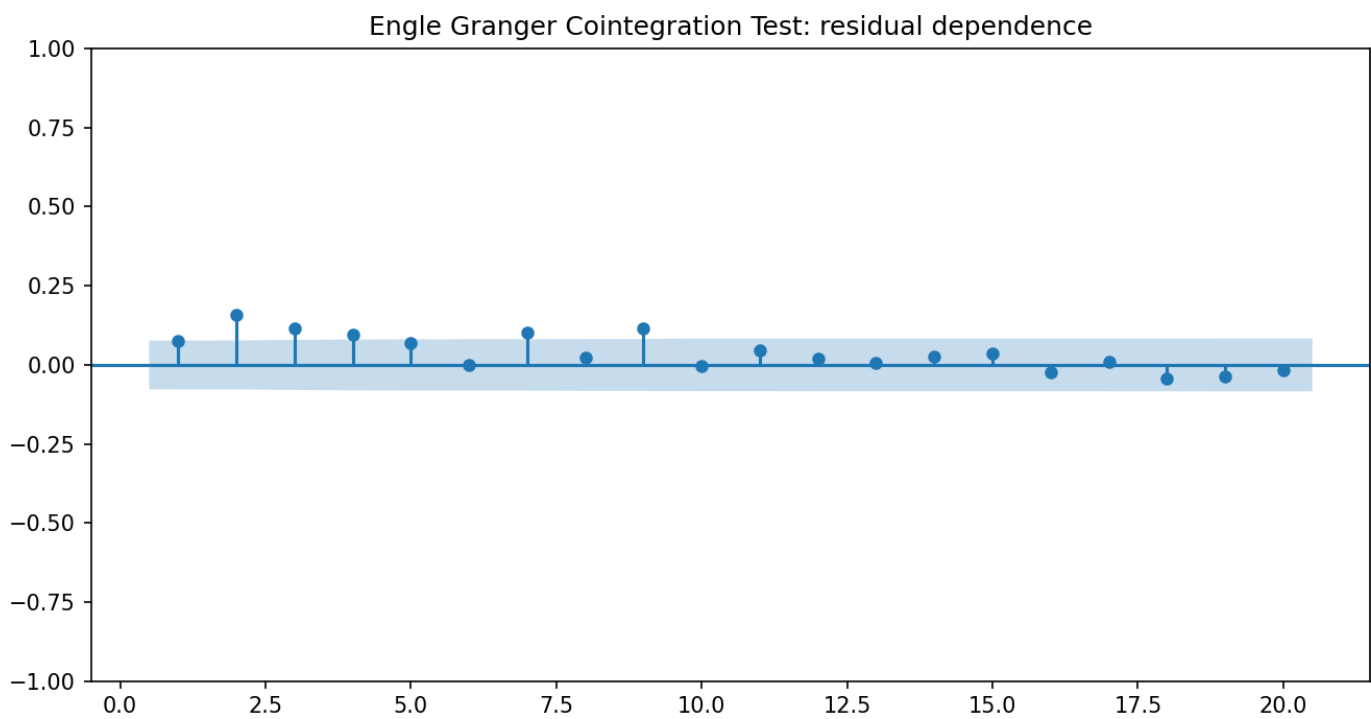
Engle Granger Cointegration Test

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Engle Granger Cointegration Test

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Engle Granger Cointegration Test

hypothesis_test | source-row order | page 5

