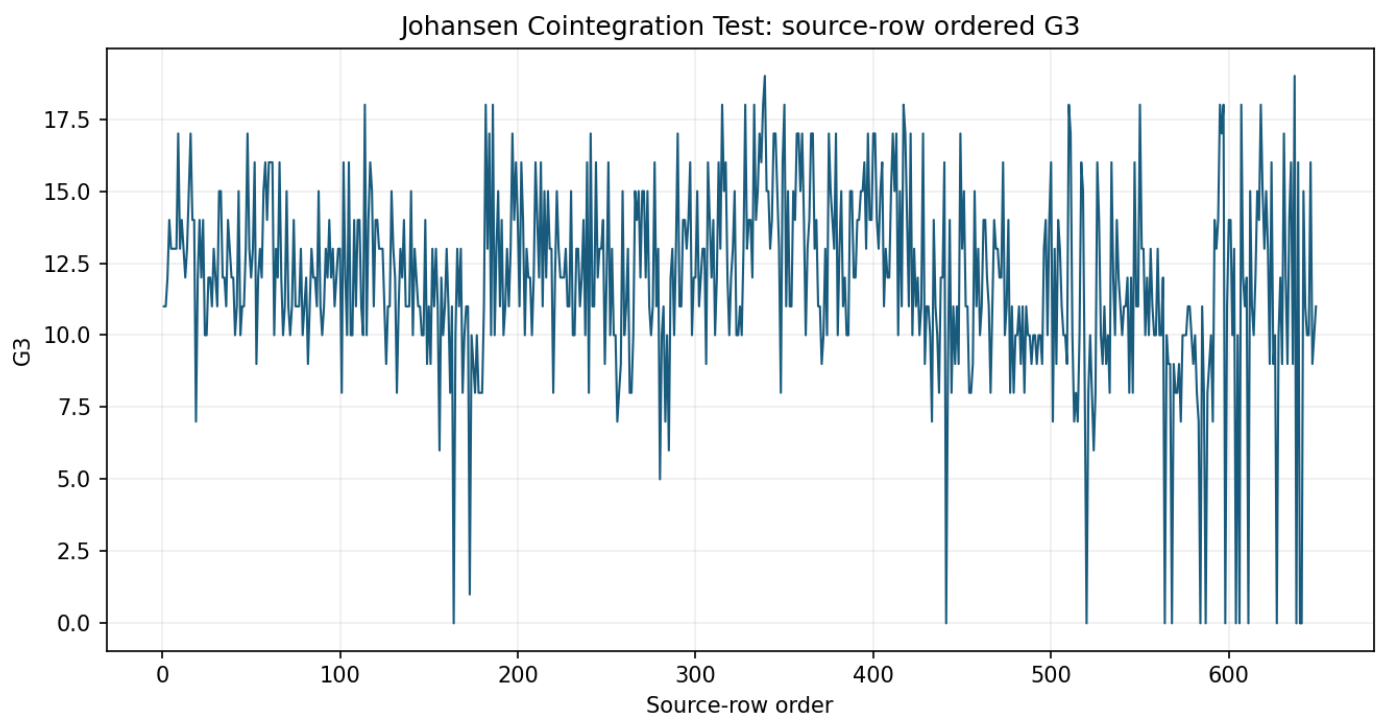


Johansen Cointegration Test

multivariate_cointegration_test | source-row order | page 1



Method type: multivariate_cointegration_test

Design: Johansen trace test for G1, G2, and G3 with restricted constant and one differenced lag.

Formula: $\text{Trace}(r) = -T \cdot \sum (\log(1 - \lambda_i))$, $i = r+1 \dots k$

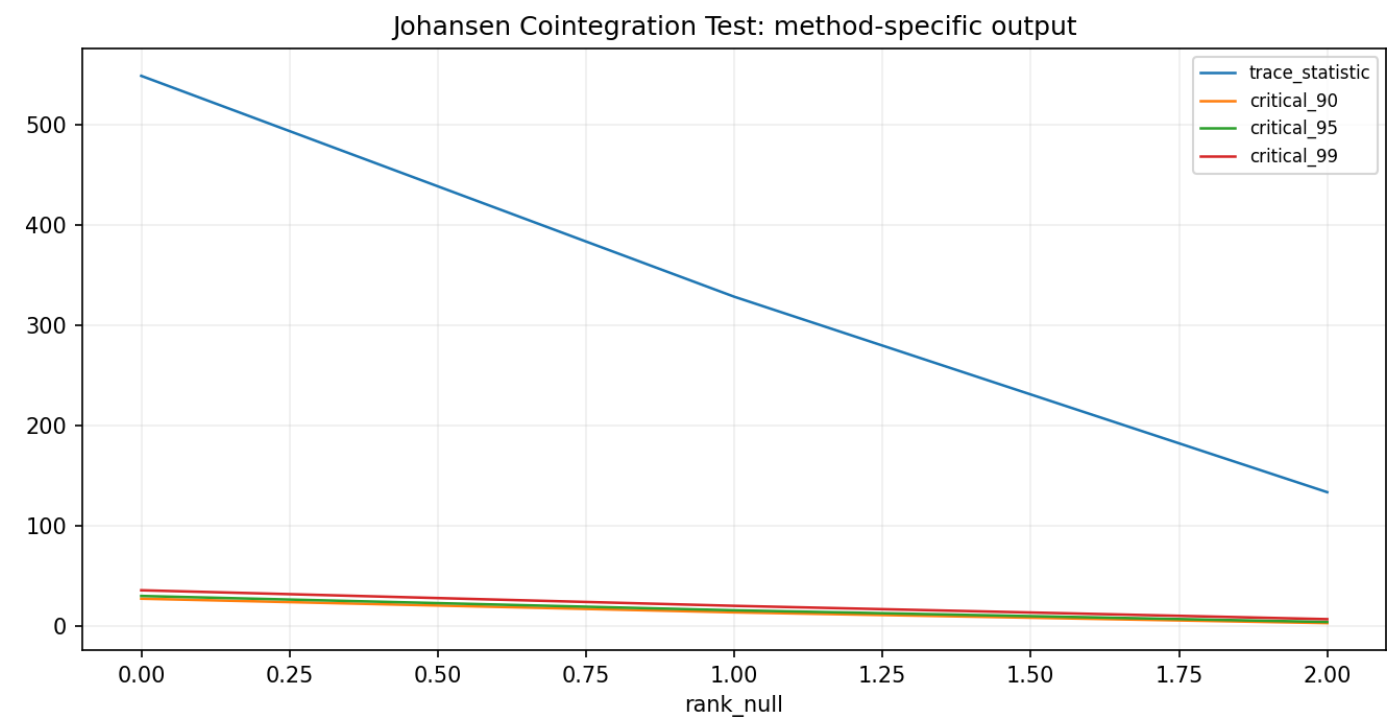
Variables: G1, G2, G3

Series order: source-row order

trace_r0 = 548.5816478640644

critical_95_r0 = 29.7961

trace_r1 = 328.2810553543704



Johansen Cointegration Test

