



Unit Root Tests in Time Series Volume 2: Extensions and Developments (Palgrave Texts in Econometrics)

K. Patterson

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Testing for a Unit Root is now an essential part of time series analysis but the literature on the topic is so large that knowing where to start is difficult even for the specialist. This book provides a way into the techniques of unit root testing, explaining the pitfalls and nonstandard cases, using practical examples and simulation analysis.

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