



The Cointegrated VAR Model: Methodology and Applications (Advanced Texts in Econometrics)

Katarina Juselius

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This valuable text provides a comprehensive introduction to VAR modelling and how it can be applied. In particular, the author focuses on the properties of the cointegrated VAR model and its implications for macroeconomic inference when data are non-stationary. The text provides a number of insights into the links between statistical econometric modelling and economic theory and gives a thorough treatment of identification of the long-run and short-run structure as well as of the common stochastic trends and the impulse response functions.

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