



NEW DIRECTIONS IN
ECONOMETRIC
PRACTICE

General to Specific Modelling,
Cointegration and Vector Autoregression

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and
DEREK F. DEADMAN

with a foreword by Richard E. Quandt

**SECOND
EDITION**

New Directions In Econometric Practice General To Specific Modelling Cointegration And Vector Autoregression

Wojciech Charemza, Derek Deadman



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