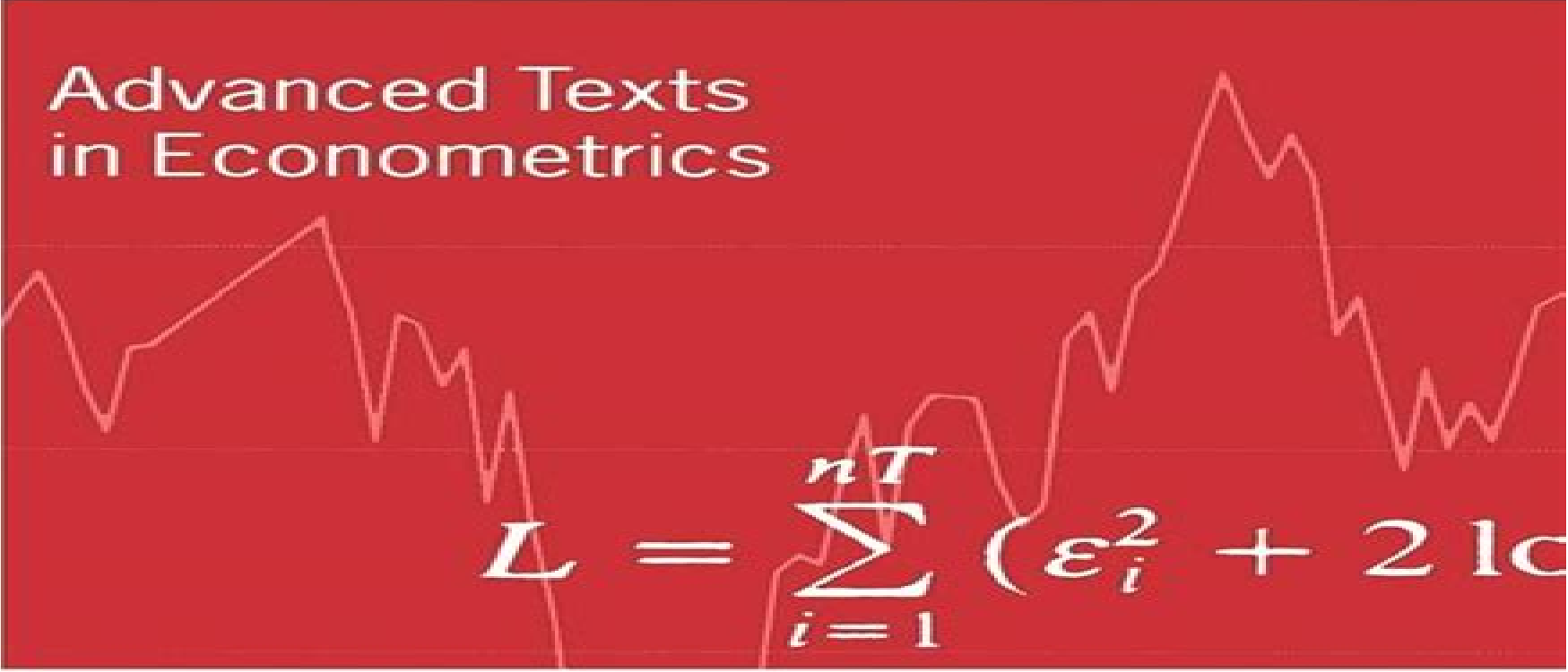


LONG-RUN ECONOMIC RELATIONSHIPS

Readings in Cointegration

Advanced Texts
in Econometrics


$$L = \sum_{i=1}^{nT} (\epsilon_i^2 + 2 \ln c)$$

R. F. ENGLE AND C. W. J. GRANGER

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