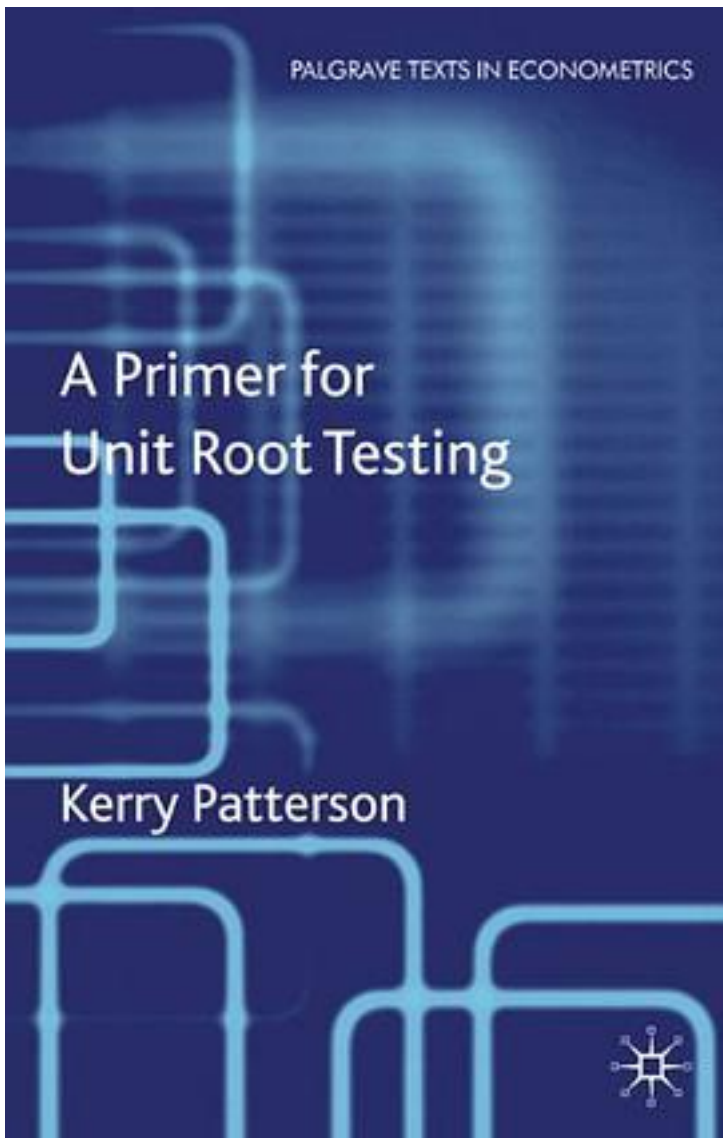


A Primer for Unit Root Testing



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An analysis of economic time series is almost impossible without a detailed knowledge of concepts such as non-stationarity, integration and unit roots, yet the literature on these topics is immense. The last twenty years or so have seen the publication of hundreds of articles in this area. This book gives an authoritative overview of the literature providing direction and guidance; it also provides detailed examples to show how the techniques can be applied in practical situations and the pitfalls to avoid.

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