

Johansen Cointegration Test

Sample (adjusted): 1989M06 2007M12
 Included observations: 223 after adjustments
 Trend assumption: No deterministic trend
 Series: LIR_UK LIR_US LSPOT LCPI_UK LCPI_US
 Exogenous series: DUM
 Warning: Critical values assume no exogenous series
 Lags interval (in first differences): 1 to 4

Unrestricted Cointegration Rank Test (Trace)

| Hypothesized No. of CE(s) | Eigenvalue | Trace Statistic | 0.05 Critical Value | Prob.** |
|---------------------------|------------|-----------------|---------------------|---------|
| None * | 0.131576 | 62.80651 | 60.06141 | 0.0288 |
| At most 1 | 0.075536 | 31.34664 | 40.17493 | 0.2881 |
| At most 2 | 0.027939 | 13.83190 | 24.27596 | 0.5512 |
| At most 3 | 0.022044 | 7.512797 | 12.32090 | 0.2770 |
| At most 4 | 0.011334 | 2.542019 | 4.129906 | 0.1310 |

Trace test indicates 1 cointegrating eqn(s) at the 0.05 level
 * denotes rejection of the hypothesis at the 0.05 level
 **Mackinnon-Haug-Michelis (1999) p-values

Unrestricted Cointegration Rank Test (Maximum Eigenvalue)

| Hypothesized No. of CE(s) | Eigenvalue | Max-Eigen Statistic | 0.05 Critical Value | Prob.** |
|---------------------------|------------|---------------------|---------------------|---------|
| None * | 0.131576 | 31.45998 | 30.43961 | 0.0372 |
| At most 1 | 0.075536 | 17.51473 | 24.15921 | 0.3056 |
| At most 2 | 0.027939 | 6.319117 | 17.79730 | 0.8721 |
| At most 3 | 0.022044 | 4.970768 | 11.22480 | 0.4814 |
| At most 4 | 0.011334 | 2.542019 | 4.129906 | 0.1310 |

Max-eigenvalue test indicates 1 cointegrating eqn(s) at the 0.05 level
 * denotes rejection of the hypothesis at the 0.05 level
 **Mackinnon-Haug-Michelis (1999) p-values

Unrestricted Cointegrating Coefficients (normalized by b*811*b=0):

| LIR_UK | LIR_US | LSPOT | LCPI_UK | LCPI_US |
|-----------|-----------|-----------|-----------|-----------|
| 2.232559 | 0.525984 | 6.452675 | -2.917368 | 2.559393 |
| 5.211599 | -1.166817 | 6.414865 | -1.468834 | -2.740902 |
| 3.216709 | -1.075969 | -5.465533 | 0.241471 | 0.724072 |
| -1.402045 | 3.158308 | -2.904258 | 0.444976 | -1.929946 |
| 2.594429 | -1.478534 | -8.945306 | -1.222705 | 0.152110 |

Unrestricted Adjustment Coefficients (alpha):

| D(LIR_UK) | D(LIR_US) | D(LSPOT) | D(LCPI_UK) | D(LCPI_US) |
|-----------|-----------|-----------|------------|------------|
| -0.001125 | -0.004051 | -0.002644 | -0.001692 | -0.001692 |
| -0.005073 | -0.000671 | -0.003628 | -0.004836 | -0.004836 |
| -0.005098 | -0.002292 | 0.001254 | 0.000930 | 0.000930 |
| 0.031334 | 0.001275 | -0.005798 | -0.004144 | -0.004144 |
| -0.007115 | 0.024209 | -0.006007 | 0.003939 | 0.003939 |

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Rachel S Tattersall



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