

**Banerjee, Anindya; Dolado, Juan; Galbraith, J. W.; Hendry, David**

**Co-integration, error correction, and the econometric analysis of non-stationary data.** (English) [Zbl 0937.62650](#)

Oxford: Oxford Univ. Press. 352 p. (1993).

**MSC:**

[62P20](#) Applications of statistics to economics

Cited in **69** Documents

**Full Text:** [DOI](#)