

Date: 03/07/18 Time: 16:54
 Sample (adjusted): 1970Q4 1991Q4
 Included observations: 85 after adjustments
 Trend assumption: Linear deterministic trend
 Series: LNPCI LNPD1 LNGDP
 Lags interval (in first differences): 1 to 2

Unrestricted Cointegration Rank Test (Trace)

Hypothesized No. of CE(s)	Eigenvalue	<u>Trace Statistic</u>	0.05 Critical Value	Prob.**
None *	0.312315	43.17934	29.79707	0.0008
At most 1	0.095691	11.35331	15.49471	0.1907
At most 2	0.032446	2.803645	3.841466	0.0940

Trace test indicates 1 cointegrating eqn(s) at the 0.05 level

* denotes rejection of the hypothesis at the 0.05 level

**Mackinnon-Haug-Michellis (1999) p-values

Unrestricted Cointegration Rank Test (Maximum Eigenvalue)

Hypothesized No. of CE(s)	Eigenvalue	<u>Max-Eigen Statistic</u>	0.05 Critical Value	Prob.**
None *	0.312315	31.82603	21.13162	0.0011
At most 1	0.095691	8.549664	14.26460	0.3255
At most 2	0.032446	2.803645	3.841466	0.0940

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-Michellis (1999) p-values

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