

Cointegrating VAR Microfit Exercise

Do the exercise in Chapter 16 of the Microfit Manual

1. Start Microfit and click on Help Contents. Then move to Part IV Tutorial Sessions and find Chapter 16
2. Click on Open and the File for Tutorials and get ALMON.FIT
3. Follow the instructions in Chapter 16 section 3
4. Do the same for 16.4 using PPP.FIT
5. Do the same for 16.5 (which introduces the ARDL approach) using USCON.FIT
6. Do the same for 16.67 using KPSW.FIT