High-Dimensional
Non-Stationary Time Series Analysis

IRTG 1792 Short Course

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Notes on Testing Causality

This note reviews the definition, distribution theory and modeling strategy of testing causality. Starting with the definition of Granger Causality, we discuss various issues on testing causality within stationary and non-stationary systems. In addition, we cover the graphical modeling and spectral domain approaches which are relatively unfamiliar to economists. We compile a list of dos and don'ts on causality testing and review several empirical examples.

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Room 401, SPA1

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