Exogeneity in Error Correction Models (Lecture Notes in Economics and Mathematical Systems)

Jean-Pierre Urbain

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In the recent years, the study of cointegrated time series and the use of error correction models have become extremely popular in the econometric literature. This book provides an analysis of the notion of (weak) exogeneity, which is necessary to sustain valid inference in sub-systems, inthe framework of error correction models (ECMs). In many practical situations, the applied econometrician wants to introduce "structure" on his/her model in order to get economically meaningful coefficients. For thispurpose, ECMs in structural form provide an appealing framework, allowing the researcher to introduce (theoretically motivated) identification restrictions on the long run relationships. In this case, the validity of the inference will depend on a number of conditions which are investigated here. In particular,we point out that orthogonality tests, often used to test for weak exogeneity or for general misspecification, behave poorly in finite samples and are often not very useful in cointegrated systems.

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