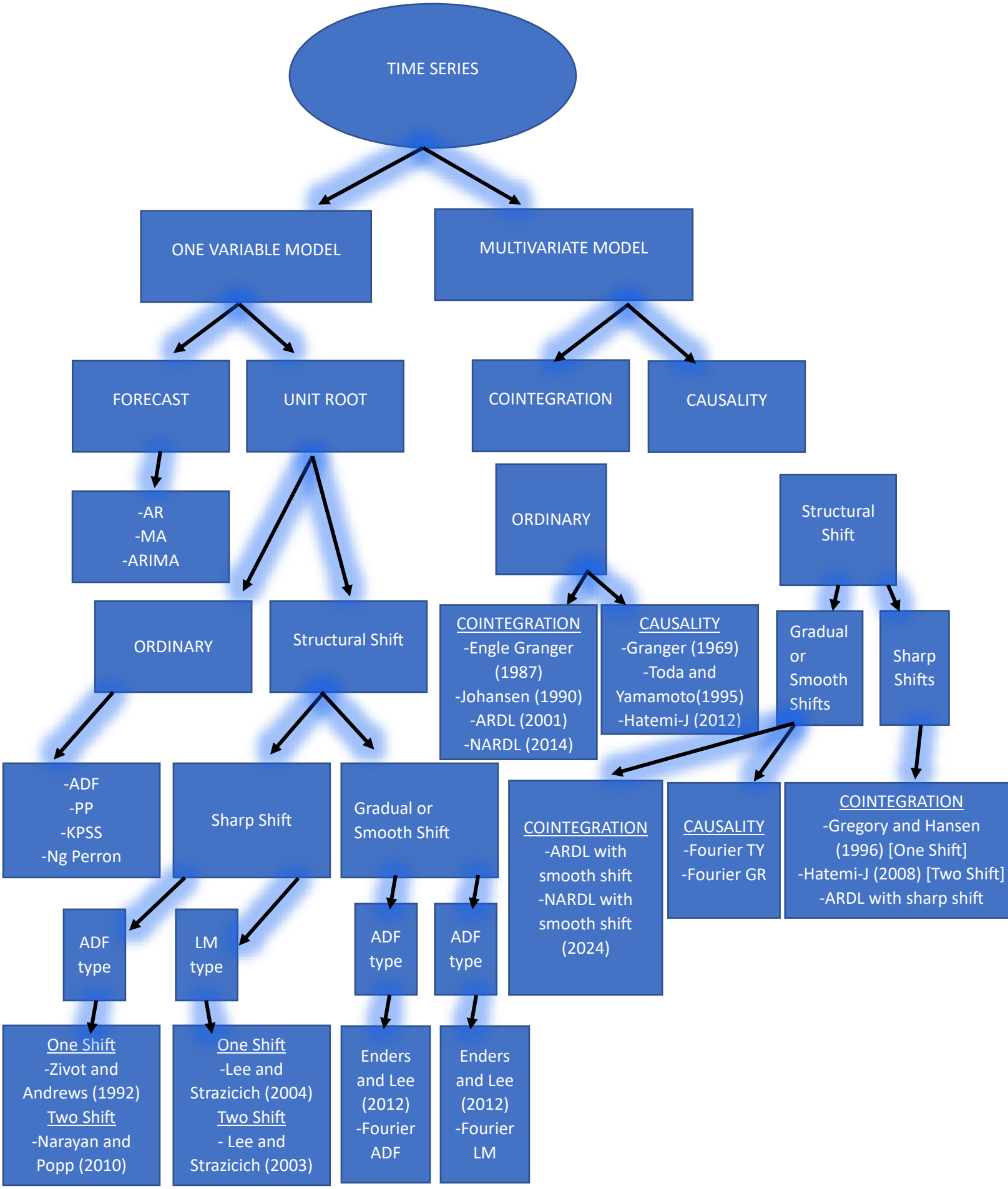
TIME SERIES
ONE VARIABLE MODEL
MULTIVARIATE MODEL
FORECAST
UNIT ROOT
COINTEGRATION
CAUSALITY
-AR
-MA
-ARIMA
ORDINARY
Structural Shift
ORDINARY
Structural Shift
COINTEGRATION
-Engle Granger (1987)
-Johansen (1990)
-ARDL (2001)
-NARDL (2014)
CAUSALITY
-Granger (1969)
-Toda and Yamamoto(1995)
-Hatemi-J (2012)
Gradual or Smooth Shifts
Sharp Shifts
-ADF
-PP
-KPSS
-Ng Perron
Sharp Shift
Gradual or Smooth Shift
COINTEGRATION
-ARDL with smooth shift
-NARDL with smooth shift (2024)
CAUSALITY
-Fourier TY
-Fourier GR
COINTEGRATION
-Gregory and Hansen (1996) [One Shift]
-Hatemi-J (2008) [Two Shift]
-ARDL with sharp shift
ADF type
LM type
ADF type
ADF type
One Shift
-Zivot and Andrews (1992)
Two Shift
-Narayan and Popp (2010)
One Shift
-Lee and Strazicich (2004)
Two Shift
- Lee and Strazicich (2003)
Enders and Lee (2012)
-Fourier ADF
Enders and Lee (2012)
-Fourier LM