Test stacionarity

proc arima data=a;

identify var=u stationarity=(adf=1);

run;

identify var=u stationarity=(pp=1);

run;

quit;

aj testom kointegrácie

proc varmax data=work.import;

model LnPCE LnPDI / p=2 cointtest=(johansen=(type=trace type=max iorder=1 )) dftest=(dlag=1) ;

causal group1=(LnPCE) group2=(LnPDI) ;

causal group1=(LnPDI) group2=(LnPCE);

run;

test kauzality

proc varmax data=work.import;

model LnPCE LnPDI / p=2 dftest=(dlag=1);

causal group1=(LnPCE) group2=(LnPDI) ;

causal group1=(LnPDI) group2=(LnPCE);

run;

data work.kointegracia;

set work.import;

diflnpce=dif(lnpce);

diflnpdi=dif(lnpdi);

run;

proc arima data=work.kointegracia;

identify var=lnpce stationarity=(adf=0);

run;

identify var=lnpce stationarity=(pp=0);

run;

identify var=lnpdi stationarity=(adf=0);

run;

identify var=lnpdi stationarity=(pp=0);

run;

identify var=diflnpce stationarity=(adf=0);

run;

identify var=diflnpce stationarity=(pp=0);

run;

identify var=diflnpdi stationarity=(adf=0);

run;

identify var=diflnpdi stationarity=(pp=0);

run;

quit;

ECM v sase manualne

proc reg data=work.kointegracia;

model lnpce = lnpdi time / ;

output out=work.reziduals residual=rezid;

run;

proc arima data=work.reziduals ;

identify var=rezid stationarity=(adf=0);

run;

data work.ecm;

set work.reziduals;

lagrez=lag(rezid);

run;

proc reg data=work.ecm;

model diflnpce = diflnpdi lagrez;

run;