**Instrucciones MATLAB para Vectores Autoregresivos y Cointegración**

load data.prn -ascii;

y = data;

results=adf(y(:,1),1,12)

lrratio(y,12,1,1)

result = vare(y,2)

result(1).ftest

result(2).ftest

result(2).fprob

result(3).fprob

result(3).rbar

result.rbar

result.tstat

vnames = strvcat('UK','FR ','GE','IT','CA','JA')

prt(result,vnames)

prt\_var(result,vnames)

pgranger(result,vnames)

pftest(result,vnames)

[m1 m2] = irf(result,24,'o1',vnames);

results = cadf(y(:,1),y(:,2),0,12)

vnames = strvcat('UK','FR');

prt(results,vnames)

x = y(:,2:size(y,2));

results = cadf(y(:,1),x,0,12)

prt(results)

vnames = strvcat('UK','FR ','GE','IT','CA','JA')

result = johansen(y,1,2)

prt(result,vnames)

result.evec

result = ecm(y,2,1)

result(1).fprob

result(1).beta

result = ecm(y,2)

result.coint

result(1).beta

prt(result,vnames)

size(y)

yfor = varf(y,6,10,73)

yfor = ecmf(y,6,10,73)