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over time. Suppose instead that $a_1 > 1$; in
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the expression a_1^{-i} becomes infinitely large
as i approaches ∞ , Macroeconomic
Dynamics, Empirical Economics, and
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analysis. Professor Lütkepohl is the author
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(1996)., Walter Enders, Applied Econometric
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ARMA estimations performed in Section 8

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