

Kausalität Und Kointegration Von Cpi Und verfügbarem Einkommen - Matthias Heilmann

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In dieser Arbeit werden mögliche Kausalitäts- und Kointegrationsbeziehungen zwischen dem verfügbaren Pro-Kopf-Einkommen sowie dem Konsumentenpreisindex der Vereinigten Staaten von Amerika untersucht. Dazu liegen die Jahresdaten für die Jahre 1929 bis 2001 vor, die vom Bureau of Economics Analysis zur Verfügung gestellt werden. Zunächst werden in Abschnitt 2 die wichtigsten Aussagen zu stochastischen Prozessen getroffen sowie die benötigten Testverfahren eingeführt. In dieser Arbeit finden der Augmented-Dickey-Fuller-Einheitstest, der Granger-Kausalitätstest sowie zwei Kointegrationstests Verwendung. Im darauf folgenden Abschnitt 3 findet eine separate Betrachtung der ökonomischen Variablen 'Preisentwicklung' und 'Entwicklung des verfügbaren Pro-Kopf-Einkommens' statt. Dabei wird im wesentlichen auf mögliche Stationaritäten der Zeitreihen einzugehen sein sowie eine Untersuchung möglicher Kausalitäts- und Kointegrationsbeziehungen zwischen den Größen.

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