I(1) – Tests   in tfß [illegible]

1. [CRDW]   Cointegrating regression DW-test

$$H_0 : u_t = u_{t-1} + e_t$$

$e_t = IN$

Koeff = 1

Dickey Fuller Test (DF)

$$\Delta u_t = -\phi u_{t-1} + e_t$$

diff. Reihen = F(AR(1))

Augmented DF test