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J. G. Dennis, CATS in RATS, Cointegration Analysis of Time Series, Version 2, Estima, 1560 Sherman Ave., Suite 510, Evanston, User's Manual, Version 4.0.

<http://onlinelibrary.wiley.com/doi/10.1002/pamm.200700150/references>

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CATS; RATS Econometrics Software. RATS (Regression Analysis of Time Series) is a fast, and information on the CATS cointegration analysis package.

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<http://link.springer.com/article/10.1023%2FB%3AECOP.0000012311.52328.9a>

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The cointegration vector for the exchange rates contains an exceptionally high deviation from equilibrium at the (1995) CATS in RATS Manual, Estima, Evaston

http://www.siu.edu/business/economicsandfinance/pdf/kostas_paper_sent_to_JIMF_version_April_26_2001.doc

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<https://www.estima.com/catsinfo.shtml>

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