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Econometric Modelling of European Money Demand: Aggregation Cointegration Identification

11.2 The Econometric Approach to Money Demand

11.2.2 Modelling Indonesian Money Demand with

Econometric Techniques We use quarterly data from 1990:1 until 2002:3 for our empirical analysis. The data is not seasonally adjusted and taken from Datastream (gross national product at 1993 prices and long-term interest rate) and from Bank Indonesia (money stock M2 and consumer price index).