

# **Criteria for Simultaneous Selection of Autoregressive Order with Cointegrating**

**Enis Uysal**

In some empirical research the main purpose of study is merely to analyse the properties of a multivariate system of integrated variables for a given cointegrating rank. In such cases, it is more appropriate to choose the cointegrating rank based on a consistent criterion rather than a test statistics to avoid the asymptotic TYPE-I errors. This paper modifies the autoregressive order selection criteria of the earlier literature to cointegrating systems in a way that the order of the system and the cointegrating rank are simultaneously selected.

**Correspondence:**

Sanford C. Bernstein & Co., Inc,  
and  
London School of Economics  
UysalEZ@bernstein.com