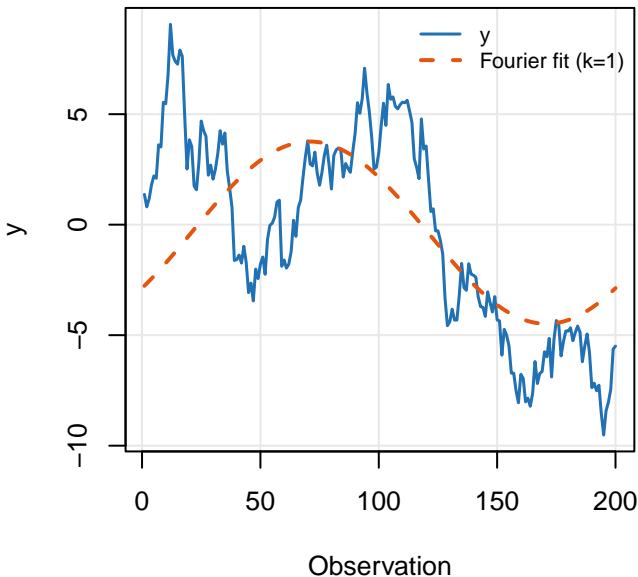


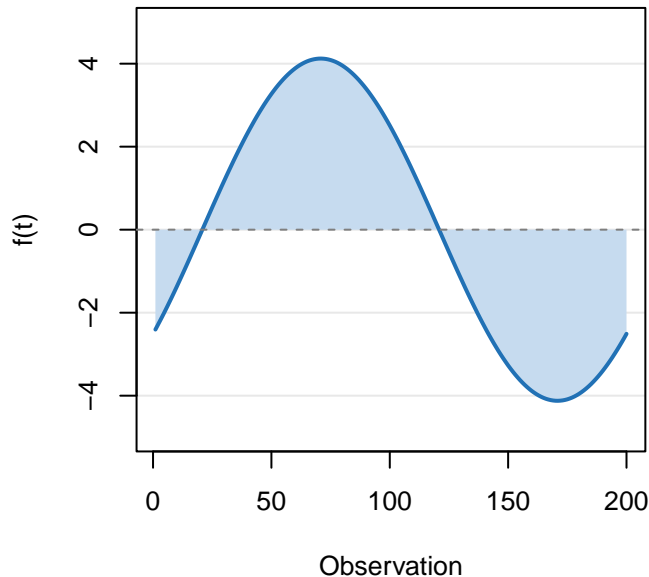
Johansen-Fourier Cointegration Diagnostics

Frequency $k = 1$ (single)

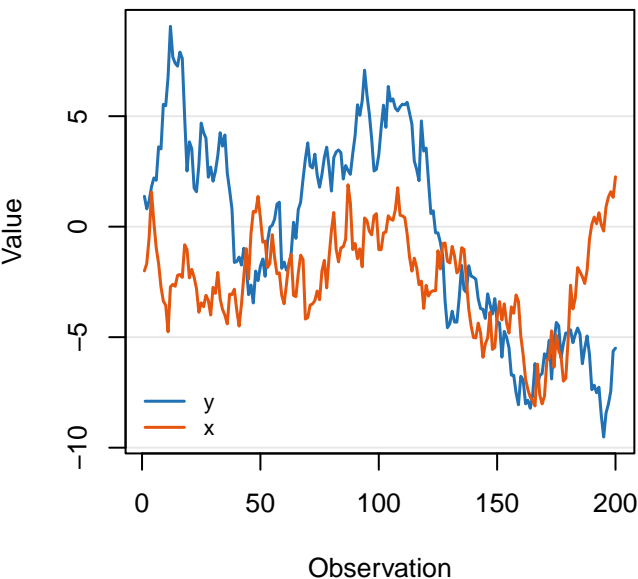


Fourier Smooth Break Approximation

Isolated trigonometric component ($k = 1$)



Variables in the Cointegration System



Regression Residuals

First variable regressed on Fourier terms

