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## THE JOINT MOMENT GENERATING FUNCTION OF THE UNIT ROOT ESTIMATOR OF AR(1)

Sayed Mesheal El-Sayed, Ahmed Amin El-Sheikh and Mahmoud Mohamed Abdel Wahab

## **Abstract**

In this article, the joint moment generating function for the first order autoregressive model AR(1) with unit root has been considered when the constant term exists.

**Keywords and phrases:** first order autoregressive, unit root estimators, unbiasedness, moment generating function (MGF).

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