

Interactive comment on “Polynomial cointegration tests of anthropogenic impact on global warming” by M. Beenstock et al.

Anonymous Referee #1

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General comment

This is an interesting paper on an important area which uses statistical techniques developed extensively in the fields of economics and finance to analyse the long-run relationship between temperatures and various forcings.

Specific comments

The key results are presented in Table 2, which reports the orders of integration of the various variables used in the analysis. These orders then determine the cointegration modelling in the subsequent part of the paper. Yet, as they are presented, these results are merely ASSERTIONS: no test statistics are actually provided and neither is any information about ancillary decisions, e.g., how were the lag augmentations selected.

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these were provided for $rfCO_2$ in table 1 but yet not in Table 2. As the authors know full well, unit root tests are susceptible to such choices so it is important that full information is provided so that readers are assured that subsequent modelling, which has some important implications, is statistically justified.

Technical corrections

Equation (13) has, presumably, a '+' omitted between CO_2 and 0.66.

Interactive comment on Earth Syst. Dynam. Discuss., 3, 561, 2012.