

# **Cointegration Modeling for COVID-19 Infections and Deaths**

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## **Abstract**

The novel coronavirus pandemic, known as COVID-19, could not have been more predictable; thus, the world encountered health crises and substantial economic crises. The deployment of various methodologies to estimate the statistical models for the COVID-19 infected cases has become a very important research area. This talk deals with studying the short-run and long-run cointegration relations between the number of new COVID-19 cases and the deaths; studying the long-run equilibrium relationship between these using an autoregressive distributed lag model (ARDL) and bounds cointegration tests and studying the stability of the model parameters.