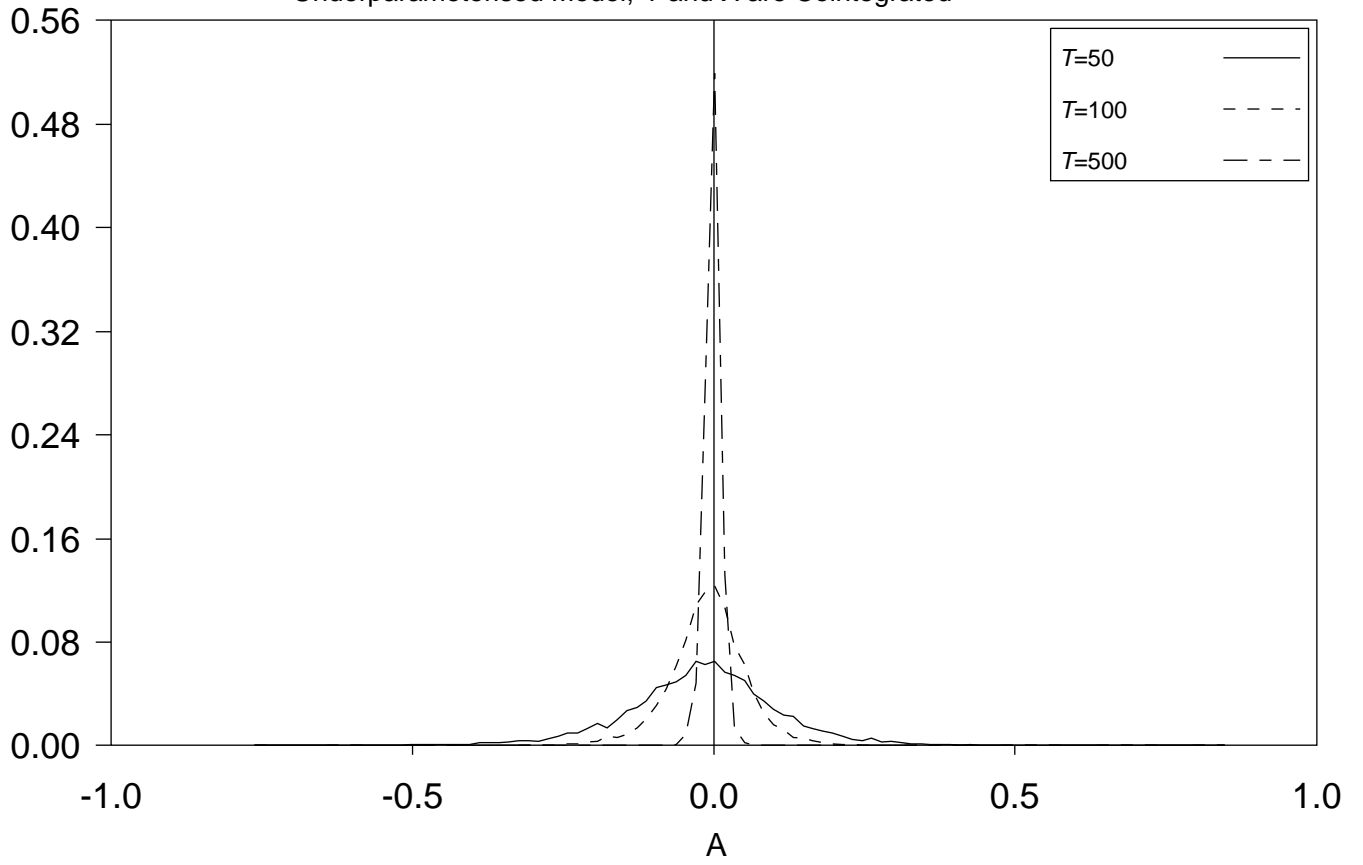Underparameterised Model, *Y* and *X* are Cointegrated