

Model for the Prediction of the Reported Cases of Vesco Vaginal Fistula in Kebbi State

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ABSTRACT : The work examined the monthly reported cases of Vesico Vaginal Fistula (VVF) in Kebbi State, Nigeria between the periods of 2004 and 2012 using Box and Jenkins approach. The result from the estimation of parameters of the model showed that SARIMA (2, 0, 0) X (1,1,4) is appropriate. More so, the forecast showed that the menace of VVF is still at higher side for the next 24 months if nothing is done to check the threat, all things being equal. It is recommended however, that the Child Rights Act 2003: Section 21 & 22 and Section 29(4) (b) of the Nigerian constitution should be enforced in order to check the threat.

KEY WORD: *Vesco Vaginal Fistula, Box and Jenkins Approach, SARIMA (2, 0, 0) (1,1,4) and Forecast*

I. INTRODUCTION

Vesico Vaginal Fistula (VVF) is one of the worst morbidities associated with delivery. It is an abnormal opening of the vaginal wall to the bladder or rectum or both at the same time, that results in the leakage of urine (VVF) or faeces (Recto Vaginal Fistula, RVF) or both; VVF and RVF are serious health problems in the developing world, including Nigeria where it contributes greatly to the country's unacceptable high maternal mortality (Murphy; 1980; Harrison, 1989; Harrison, 1990; Kaburuk, 1990; Tanko, 1994; Chaurasia, 2006). VVF is as old as mankind and has a constant of misery to the women affected. It is believed that it was as a result of various factor that include deficiency of medical facilities leading to the lesser medical service among other indirect factor that are socio-cultural practices. The main course of VVF in over 85% of cases is in obstructed labour which is not relieved in time by a caesarean section. This may result from surgical damage to the bladder during a gynaecological operation (for example hysterectomy) or radiation damage following radiotherapy for pelvic malignancy. In third world countries it is open caused by necrosis associated with the prolonged obstructed labour; necrosis is the cutting through the wall of the mother's abdomen before she can deliver a child (Kaburuk, 1990; Disk and Armayau, 1993; WHO, 1994; 1997; 1999; 2000).

The Minister of Women Affairs and Social Development, Hajiya Zainab Maina, has disclosed that Nigeria has the highest incidences of VVF in the world with an estimated 400,000 to 800,000 cases with 20,000 new cases added each year. This is particularly disheartening given the high rate of maternal mortality in Nigeria, primarily due to the prevalence of VVF and RVF. The majority of the cases of VVF in Nigeria are as a result of early girl child marriage. Early marriage in many instances leads to the withdrawal of girls from schools and thrusts upon them marital and reproductive responsibilities for which they are neither physically nor mentally mature to carry out. Women's Human Rights (BAOBAB) strongly condemns the recent happenings with the Nigerian constitutional amendment process in the Senate to retain the provision of Section 29(4) (b) which says that "any woman who is married shall be deemed to be of full age". This provision would imply that a female child even at birth, if married, is deemed to be of full age. BAOBAB sees this clause as a clear violation of the rights of the girl child and various international treaties such as the Child Rights Act 2003: Section 21 & 22 which prohibits child marriage and betrothal.

The Health Minister, Prof Onyebuchi Chukwu, said that within seven years of intervention, the Federal Ministry of Health in collaboration with USAID Fistula Care has seen to the repairs of over 8,000 women with fistula in the country. The Director, Family Health in the ministry, Dr Wapada Balami, commended the USAID Fistula Care project, UNFPA and EngenderHealth who have supported the fistula intervention activities in Nigeria, leading to the expansion of fistula centres in Bauchi, Kwara, Oyo, Ebonyi and Cross River states. The USAID Nigeria Mission Director, Ms Dana Mansuri, without accurate information and knowledge of fistula, women will continue to be stigmatised and marginalised. They are also isolated as a result of the offensive smell or urine that they exude due to damaged urinary tract. Consequently, the victims are often prevented from socialising with other members of the family or society and as such, many of them become beggars and even destitutes. However, almost 10,000 women have received fistula surgeries free of charge, and most of these women have been rehabilitated and reintegrated into their communities.

Today, there are three federally-run regional fistula centres in Ebonyi, Katsina and Bauchi states with plans to open two additional centres in Oyo and Kwara states. Fistula does not just affect women; it affects families, communities, societies and countries. She said since 2007, the US government has been committed to partnering Nigeria to reduce the number of fistula cases and provide care for victims of fistula. Also, Our efforts have focused on treating and rehabilitating fistula in 10 Nigerian states. We have also concentrated on sensitizing and mobilizing communities to change attitudes and behaviours that lead to fistula. Today, millions of Nigerians now recognize fistula as a National problem that requires a holistic approach and sustained commitment. According to her, the Fistula Care partnership also helped the federal government to develop and allocate funding for fistula care, which previously did not exist, to a total budget allocation of close to \$7 million in 2013. Thanks to USAID Fistula Care Project, many women have been given a new lease of life.

II. AIM AND OBJECTIVES

The research work aim at fitting a time series model for the monthly reported cases of VVF in Kebbi State with a view to obtain the following objectives:.

- [1] The time plot and identification of the model through autocorrelation and partial autocorrelation function for the data.
- [2] To estimate the parameter for the data and diagnose the resultant model
- [3] To forecast the future occurrence of VVF cases in Kebbi State

Scope and limitation : This project work, examines the reported cases of VVF in Kebbi State between the Periods of 2004-2012, using time series methodology. The data used in this research work are collected as secondary data from vesico vaginal fistula centre Birnin Kebbi. The data describe the number of VVF patients recorded with the centre for the period of 9years.

III. METHOLOGY

MODEL BUILDING : A time series model building is a selection of the appropriate model for the data in achieving and iterative procedure based on the three fundamental steps of Box and Jenkins (1976). These procedures are:-

- [1] Model identification
- [2] Model estimation
- [3] Diagnostic checking.

MODEL IDENTIFICATION : In model Identification, Frances, P.H (1980), wrote that model identification involves the use of the data on available information to suggest a suitable model to describe how the data has been generated. If the data appears to be stationary no difference is called for, and we identify $d = 0$ where d is the order of difference of the series until its time plot appear to be stationary. As mentioned earlier the input series of SARIMA model need to be stationary, that it should have a constant mean, variance and autocorrelation through time. Therefore, usually the series first needs to be differenced until it is stationary. However one should keep in mind that, some time series may require little or no differencing and that over differenced series produce less stable estimate.

The first step in the identification of SARIMA process is to examine the time plot to indicate and identify the presence of trend and seasonal variation however the three (3) commonly used tools for graphical methods in identification are:- (i) The time plot of the series, (ii) the time plot of auto correlation at various lags ACF and (iii) the time plot of

partial autocorrelation function PACF.

- Time plot of a series:-

This is a graphical representation of time series of observed values $X_1, X_2, X_3, \dots, X_k$ plotted against time observations. It is a useful tool for interpreting a set of autocorrelation coefficients.

- Time plot of autocorrelation function:-This is a graphical representation of the sample autocorrelation r_h versus h (the time lags). It is also said to be a plot that describes the correlation between values of the process at different points in time, as the function of the two or of the different times.

- Time plot for partial autocorrelation function:-

This is a graphical representation of the autocorrelation between X_t and X_{t-1} that is not accounted for by 'lag 1 through $K-1$. The partial autocorrelation function is a useful device for determining the order of a stationary process i.e. it identifies the order of an autoregressive model.

MODEL ESTIMATION : Dickey, D.A (1979) in this estimation stage said here parameters are been estimated for adequate model. The parameters of a SARIMA (P,d,q)(P,D,Q)^s, model selected can be estimated consistently by least square or maximum likelihood estimation (M.L.E). The estimation of the parameter used in the forecasting stage is to calculate new values of the series and the confidence intervals for those predicted values. The estimation process can be performed on the transformed data before the forecast of the data is generated. Estimation coefficients are nearly always correlated with one another.

Estimates of the correlated parameters provide useful diagnosis. If estimates are highly correlated , the estimate are heavily dependent in each other and tend to be unstable(i.esligh changes in the data can cause large changes in estimates).if one or more of the currelation among the parameters are close to one another, it may be an indication that the model contain too many parameters.

THE DIAGNOSTIC CHECKING STAGE

Once an appropriate model had been entertained and its parameters

Estimated, the Box-Jenkins methodology required examining the residuals of the actual values minus those estimated through the model. If such residuals are random, it is assumed that the model is appropriate. If not, another model is entertained, its parameters estimated, and its

Residuals checked for randomness. In practically all instances a model could be found to result in random residuals. Several tests (e.g., the Box-Pierce Statistic, Box and Pierce, 1970) have been suggested to help users determine if overall the residuals are indeed random.

Although it is a standard statistical procedure not to use models whose residuals are not random, it might be interesting to test the consequences of lack of residual randomness on post-sample forecasting accuracy. In theory, the three-stage iterative process of model identification, estimation, and diagnostic checking is repeated until an adequate model yielding white noise residuals is arrived at. In practice, however, the analyst may have to settle for the model which has the "whitest" residuals, i.e., the model which least seriously violates any of the Box-Jenkins criteria

IV. STATISTICAL TEST IN THE SERIES

KPSS TEST:- Kwiatkowski, Philips, Schmidt, P. and Shin (1992) proposed a test of the null hypothesis that an observable series is trend stationary (stationary around a deterministic trend). The integration properties of α

series y_t may also be investigated by testing the null hypothesis that the series is stationary against a unit root. Assuming no linear trend term, the data generating process is given as:-

$$y_t = x_t + z_t \quad \text{Where } x_t \text{ a random walk, } x_t = x_{t-1} + v_t, v_t : iid(0, \sigma_v^2) \quad \text{and}$$

z_t is a stationary process. Kwiatkowski *et al.*, (1992) proposed the following test statistic

$$\text{KPSS} = \frac{1}{T^2} \sum_{t=1}^r \frac{S_t^2}{\hat{\sigma}_\infty^2} \quad \text{where } S_t = \sum_{j=1}^t \hat{w}_j \quad \text{with } w_j = y_t - \bar{y} \quad \text{and } \hat{\sigma}_\infty^2 \text{ an estimator of the long run variance of } Z_t, \hat{\sigma}_\infty^2 = \lim_{T \rightarrow \infty} T^{-1} Var\left(\sum_{t=1}^T Z_t\right)$$

The null hypothesis of the test is $H_0 : \hat{\sigma}_v^2 = 0$ against the alternative hypothesis $H_0 : \hat{\sigma}_v^2 \neq 0$ Reject the null hypothesis if the test statics is greater than the asymptotic critical values.

AUGEMENTED DICKEY FULLER (ADF) TEST:- The ADF regression equation due to Dickey and Fuller (1979) and said Dickey (1984) is given by:

$$\Delta y_t = \mu_0 + \mu_1 t + \phi y_{t-1} + \sum_{j=1}^p \alpha_j \Delta y_{t-j} + \varepsilon_t \quad \text{Where } t = p+1, p+2, \dots, T.$$

Where μ_0 the intercept is $\mu_1 t$ presents the trend in case it is present, ϕ is the coefficient of the lagged depended variable. y_{tj} And p lags of Δy_{t-j} with coefficients α_j are added to account for serial correction in the residuals. The null hypothesis $H_0 : \phi = 0$ is that the series has unit while root while the alternative hypothesis $H_t : \phi \neq 0$ is that series is stationary. The ADF test statics is given by:-

$$ADF = -\frac{\phi}{SE(\hat{\phi})}$$

Where $SE(\hat{\phi})$ is the standard error for ϕ and $\hat{\phi}$ denotes estimate. The null hypothesis of unit root is accepted if the test statics is greater than the critical values.

JARQUE-BERA TEST:- Jarque and Bera (1987) have proposed test for normality based on skewness and kurtosis of a distribution. The Jarque-Bera test is a two- sided goodness-of-fit test suitable when a fully-specified null distribution is unknown and its parameters must be estimated. The test statistic is:-

$$JB = \frac{n}{6} \left(s^2 + \frac{(k-3)^2}{4} \right)$$

Where n is the sample size, s is the sample skewness, and k is the sample kurtosis. The test checks the pairs of hypothesis;

$$H_0 : E(U_{t-1}^3) = 0 \text{ (Skewness)} \quad \text{and} \quad H_0 : E(U_{t-1}^4) = 3 \text{ (Kurtosis)}$$

That is distribution is symmetry and hence normal.

$$H1 : E(U_{t-1}^3) \neq 0 \text{ (Skewness)} \quad H1 : E(U_{t-1}^4) \neq 3 \text{ (Kurtosis)}$$

and

and for the alternative hypothesis it implies that the distribution is asymmetry and hence non-normal.

The null hypothesis is accepted if the test statics is less than the critical values, and rejected if the test statics is greater than the critical values.

PORTMANTEAU TEST:- in statistics, a portmanteau test, test whether any group of autocorrelation of a time series are different from zero that is, it is a test used for investigating the presence of autocorrelation in time series. Among portmanteau test are both the Ljung-Box test and the (now absolute) Box-Pierce test. The portmanteau test is used to test the stationary of time series. The Ljung-Box test statistics is calculated as:-

$$Q = T(T+2) \sum_{K=1}^{\infty} r_k^2 / (T-K)$$

Where

T = Number of observations, S = number of coefficients to test autocorrelation r_k = autocorrelation coefficient (for lag k) and Q = portmanteau test statistics. If the sample value of Q exceeds the critical value of a Chi-Square distribution with S degrees of freedom, then at least one value of r_k is statistically different from zero at the specified significance level. The null hypothesis is:-

V. DATA ANALYSIS

Visual Representation

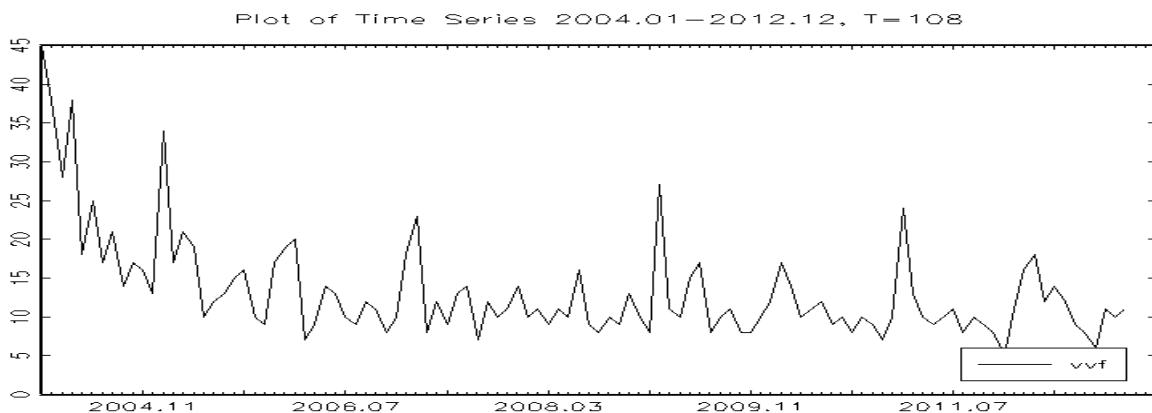


Figure 3.1 Time Plot of the Monthly Reported Cases of VVF in Kebbi State2004-20012

A critical visual inspection of the plot shows that the sign of seasonality, the plot has a wave-like pattern, with Speak levels occurring around May - June of each year. Also, the observed time plot showed that the data is not stationary. i.e. the mean and variance are not constant but in order to apply certain techniques for identifying the model for the data, we must determine the form of stationarity of the original time series by transformation of the data. We now proceed to examine the correlogram i.e. the Autocorrelation function (ACF) and partial Autocorrelation function(PACF) of the series.

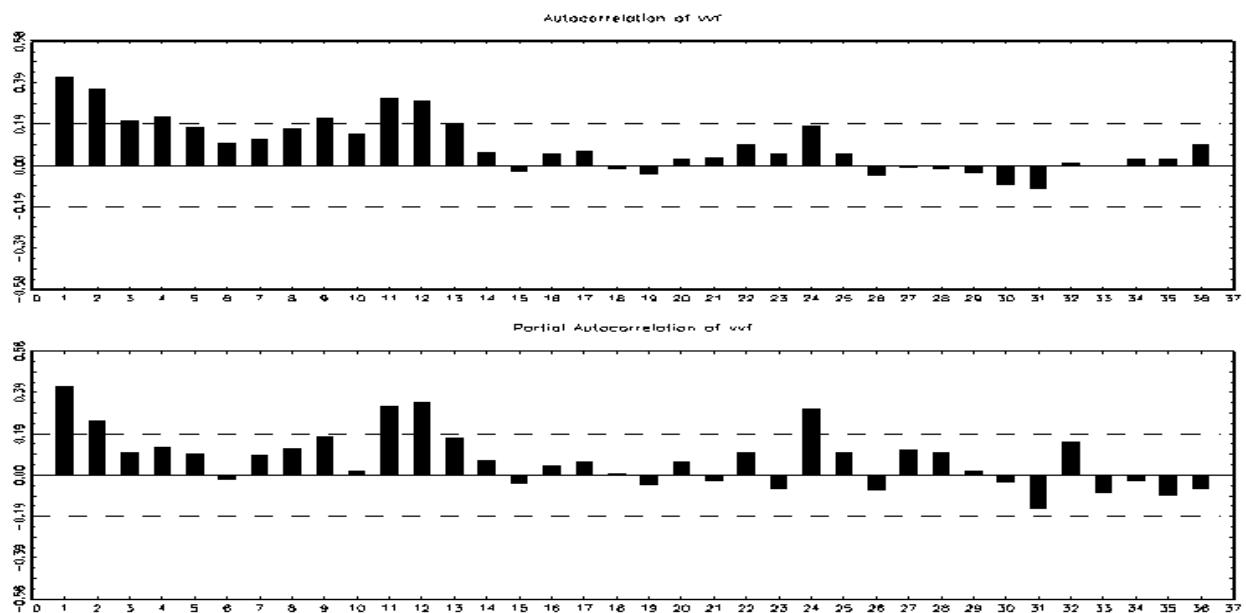


Figure 3.2 ACF and PACF of the VVF Series

Also, on visual inspection of the autocorrelation function, the time plot at 37 lags showed a sinusoidal wave-like pattern which was strongly periodic with period at lag interval of 12 and this clearly shows that the series has seasonal behaviour.

Descriptive Statistics:

Variable	Mean	Min	Max	STD Dev.
VVF	1.33241e+01	5.00000e+00	4.50000e+01	6.72176e+00

The mean average number of VVF cases is 13 and the minimum number of people affected with VVF in Kebbi state is 5.00 and maximum number of people affected with the disease is 45 which indicate that the disease was very rampant around January 2004 in Kebbi state

Jarque-Bera Test for "VV"

Test Statistic: 289.6980

P-Value (Chi^2): 0.0000

Skewness: 2.3511

Kurtosis: 9.5015

Thus the null hypothesis " H_0 " is rejected since the value of the test statistic exceeds the critical value of the Chi-square " χ^2 " i.e., ($289.6980 > 0.0000$) then alternative hypothesis " H_1 " is accepted, and it is concluded that the series of the VVF data is from non-normal distribution.

AUGMENTED DICKEY-FULLER (ADF) AND KPSS TEST FOR VVF TEST OF HYPOTHESIS FOR KPSS TEST

H_0 : $\sigma = 0$ (The series is stationary.)

H_1 : $\sigma > 0$ (series is not stationary.)

KPSS test based on $y(t)=a+e(t)$ (level stationary)

asymptotic critical values:

10% 5% 1%

0.347 0.463 0.739

Value of test statistic: 1.1768

In this case the value of test statistic is 1.1768 and level of significance at 10%, 5% and 1% are 0.347, 0.463 and 0.739 respectively. Which show that the test statistic value is greater than all the critical values which indicated that there's no stationarity in the series i.e. the series is not stationary

VI. TEST OF HYPOTHESIS FOR ADF

H_0 : The series has unit root

H_1 : The series is stationary

ADF TEST

1% 5% 10%

-2.56 -1.94 -1.62

value of test statistic: -2.058

In the case of ADF the test statistics is -2.058 and the critical values at 1%, 5% and 10% are -2.56, -1.94 and -1.62 respectively which show that the test statistic is greater than all, which show that there is no evidence to reject the null hypothesis which shows that the series has unit root

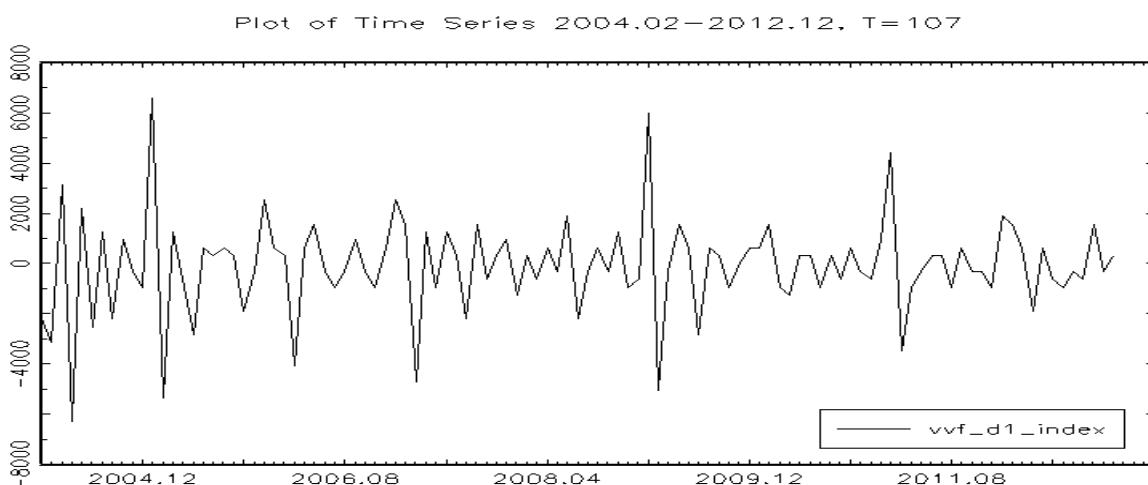


Figure 3.3 Plot of Differenced VVF Series

This plot clearly suggests that the differenced data is stationary; the mean and variance are constant; the variability of the series changes after the first differencing. To confirmed that we shall consider autocorrelation and partial autocorrelation function

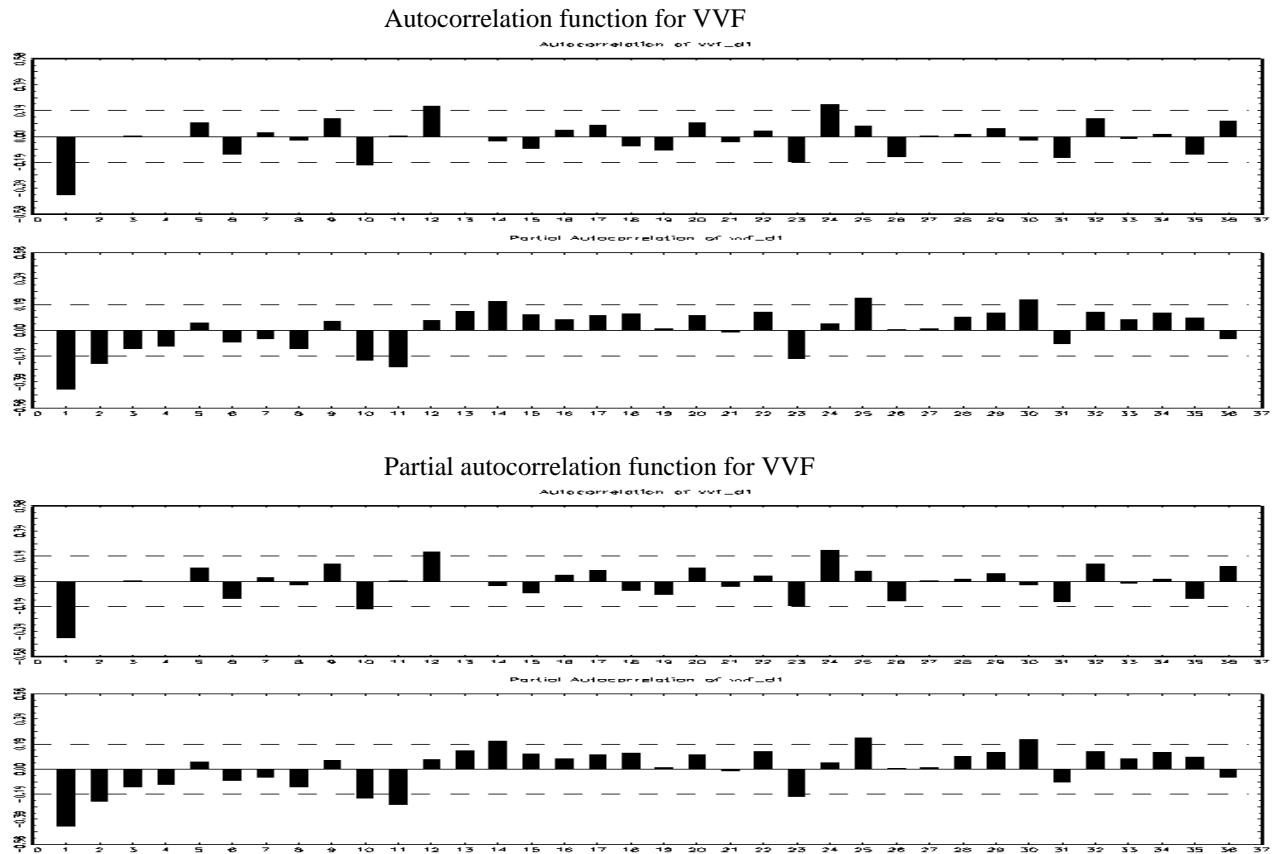


Fig 3.4 The ACF and PACF of First Difference of VVF Cases in Kebbi State

From the autocorrelation function lag 1, 10 lie below the confidence limit and lag 12, 24 lie above the confidence limit. From the partial autocorrelation function lag 1, 2, 10, 11 and 23 lies below the confidence limit and lag 14, 25 and 30 lie above the confidence limit. Both the ACF and PACF have a wave like movement on the series which suggest stationary

MODEL IDENTIFICATION

To identified the best model, five (5) candidate model are chosen out of this model a parsimonious model is obtained which has the lowest AIC, SBC and log likelihood function. The values of AIC, SBC and log likelihood function of the five(5) candidates

SARIMA model are computed and reported in the table below:

VII. ESTIMATION

TABLE 3 ORDER OF ESTIMATION

MODEL	AIC	SBC	LOG
SARIMA(1,0,0)(1,1,1)	610.930679	618.560564	-302.465340
SARIMA(1,1,0)(1,1,2)	625.895169	636.068348	-308.947584
SARIMA(0,1,1)(1,1,3)	595.724988	608.441461	-292.862494
SARIMA(2,0,2)(1,2,1)	687.909222	695.507021	-340.954611
SARIMA(2,0,0)(1,1,4)	584.304707	599.564476	-286.152354

SARIMA (2, 0, 0) (1, 1, 4) was chosen as our best model for the series, because it

Has the lowest AIC and SBC.

$$0.066_{12}(L^{12})(1-L)^1 0.089_{12}(1-L^{12}) = a + 0.007(L^{12}) 0.023(L^{12}) \epsilon_t$$

VIII. PARAMETER ESTIMATES OF THE MODEL

After the best model has been chosen, the parameters of the model are next to be estimated. The result of the parameter estimates of the best model SARIMA (2,0,0)(1,1,4) are shows sample range: [2005 M3, 2012 M12], T = 94

Model:SARIMA(1,1,4)

Final Results:

```
Log Likelihood: -286.152354      Number of Residuals: 94
AIC      : 584.304707      Error Variance   : 25.325725547
SBC      : 599.564476      Standard Error  : 5.032467143
DF: 88    Adj. SSE: 2425.433777579    SSE: 2228.663848161
Dependent Variable: vvf_d1_d
Coefficients  Std. Errors   T-Ratio  Approx. Prob.
AR1   -0.87770916  0.06609746  -13.27902  0.00000
MA1    0.91664932  0.70158525  1.2334545  0.00000
MA     0.81452385  0.80012324  1.122434   0.00000
MA3   -0.92804509  -0.10243111  -12.1123   0.00000
MA4    0.7408038   0.04313506  0.11760   0.00000
CONST -0.01371779  0.00972596  -1.41043  0.16194
```

MODEL DIAGNOSIS

Having chosen the best model, there is need to verify the strength of the model if it's a good model that best fit the data by applying the following test:

- Portmanteau test: This test is used to determine whether there is serial correlation in a time series.
The model is good if there no serial correlation between the residual.
- ARCH LM test: This test for neglected conditional heteroskedasticity (ARCH) the null hypothesis is that there is no conditional heteroskedastic
- **ARCH-LM TEST (with 2 lags):**
 $H_0: \alpha_0 = \alpha_1 \dots \alpha_p = 0$ (the series has no ARCH effect)

$H_1: \alpha_0 = \alpha_1 \dots \alpha_p \neq 0$ (one or more coefficient are non-zero and we say the series has ARCH effect)

ARCH-LM TEST with 4 lags:

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test statistic:      0.6431
p-Value(Chi^2):  0.9582
F statistic:      0.1619
p-Value(F):       0.9570
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Decision rule: The null hypothesis is accepted and concluded that the series has no ARCH effect. i.e the variance is constant and heteroskedastic.

Portmanteau test (with 12 lags)

$H_0: \rho_{v,1}^2 = \dots = \rho_{v,h}^2 = 0$ (there is serial correlation in the series)

$H_1: \rho_{v,1}^2 \neq \dots \neq \rho_{v,h}^2 \neq 0$

PORTRMANTEAU TEST with 10 lags

Portmanteau: 2.7742

p-Value (Chi^2): 0.5963

Ljung& Box: 3.0185

p-Value (Chi^2): 0.5547

Decision rule: The null hypothesis is rejected for the portmanteau's test since the test statistics $2.7742 >$ the p value 0.5963 and the alternative hypothesis is accepted then the conclusion is that there is absence of serial correlation in the series.

FORECASTING

Forecast of future occurrence of VVF cases in Kebbi State from 2013-2014

VVF disease (in levels)

Forecast range: [2013 M1, 2014 M12], T = 24

TIME	LOWER CI	FORECAST	UPPER CI
2013 M1	5.4050	13.8986	25.7285
2013 M2	4.2879	16.0194	25.2496
2013 M3	4.8652	15.4922	26.2698
2013 M4	4.5821	16.1458	25.9277
2013 M5	5.0036	15.7620	26.7771
2013 M6	4.7032	16.3390	26.5427
2013 M7	4.0213	16.5639	27.2686
2013 M8	4.7409	16.3682	27.1204
2013 M9	4.9840	16.8089	27.7514
2013 M10	4.7337	16.6766	27.6730
2013 M11	4.9198	17.0644	28.2286
2013 M12	5.6999	16.9829	28.2286
2014 M1	4.8414	17.2367	28.7024
2014 M2	4.6490	17.2863	28.7273
2014 M3	4.7547	17.5938	29.1736
2014 M4	4.5860	17.5863	29.2364
2014 M5	4.6629	17.8644	29.6429
2014 M6	4.5141	17.8864	29.7635
2014 M7	5.5672	18.1379	30.1105
2014 M8	4.4349	18.1803	30.229
2014 M9	4.4687	18.4134	30.5764

2014 M10	5.3499	18.4741	30.5157
2014 M11	4.367	18.6907	27.0413
2014 M12	4.250	18.5127	27.0986

The data above shows the rate at which the Vesico Vaginal cases will be in the next 24 months.

IX. CONCLUSION

This project work examined the reported cases of VVF between the periods of 2004-2012 using time series methodology. The initial inspection of the time plot showed that the cases of VVF in Kebbi State exhibit seasonality pattern and this can be verified from initial ACF and PACF of the data, as they cut off in sinusoidal pattern at almost every interval of 12 months. This in turn, makes the series to be non stationary and there is need for attainment of stationarity. Hence the data was transformed and some statistical tests like ADF and KPSS are carried out to ascertain the stationarity of the data. The initial test statistics value for ADF was -8.0628 which showed that the series has unit root, however, after transformation, the VVF series become stationary. The same case was observed for KPSS test. To confirm the stationarity in the residual analysis, ARCH LM and portmanteau test are used to test if the series has serial correlation in residual, the test statistics for ARCH LM was 0.6431 and p-value(Chi^2) was 0.9582 which showed that the series has no ARCH LM effect. While, in the case of portmanteau test for testing the serial correlation the value of the test statistics was 2.7742 and p-value(Chi^2) was 0.5963 which showed that there's no serial correlation in the residuals. The SARIMA (2, 0, 0) (1, 1, 4) model is found to be appropriate model. The result of the forecast showed that the menace of VVF is still at higher level in the next two years, if nothing is done to put it under check.

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