

<<公共经济计量分析>>

图书基本信息

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前言

This book consists of three parts. It studies the topic of the interactions between public-sector activities, private behaviours, growth and efficiency by different econometric methods. Part I includes three chapters which focus on the effects on economic growth of public and private sectors activities. In Chapter 1, we examine the relationship between public and private investment and GDP growth for Japan and the US. We here, based on the features of the data of the two countries, apply the methods of Generalized Method of Moments (GMM) and Ordinary Least Squares (OLS) to Japan and the US, respectively. It is shown that both public and private investment contribute to economic growth greatly in Japan, while in the US public investment seems to play a less important role than private investment. In Chapter 2, we analyze the same problem for China. However, reviewing the corresponding data of China, we find that we had better apply Vector Error Correction Model (VECM). It is found that in China public investment contributes greatly to economic growth while private investment seems to do not. In Chapter 3, we give a panel analysis by using China's provincial data (1999-2004) to investigate the relationship of innovative inputs, patent and production outputs. We estimate the panel models by pooled IV (Instrument Variable) / Two-stage Estimated Generalized Least Squares (EGLS) to correct for endogeneity of explanatory variables due to omitted variable problem or measurement error problem.

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内容概要

Part I includes three chapters which focus on the effects on economic growth of public and private sectors activities. In Chapter 1, we examine the relationship between public and private investment and GDP growth for Japan and the US. We here, based on the features of the data of the two countries, apply the methods of Generalized Method of Moments (GMM) and Ordinary Least Squares (OLS) to Japan and the US, respectively. It is shown that both public and private investment contribute to economic growth greatly in Japan, while in the US public investment seems to play a less important role than private investment.

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章节摘录

In recent several years , empirical studies for developing countries as to the interaction between public and private investment and economic growth were carried out. For example , Ghali (1998) made a study for Tunisia , a developing country that experienced the IMF debt-stabilization programs , and suggested that public investment has a negative long-run impact on economic growth. Ramirez and Nazmi (2003) made an empirical study for nine major Latin American nations , and said that both public and private investment contribute to economic growth. It should be noted here that the former literature paid its attention to the relationship between government spending and economic growth , while the latter analysis for developing countries directly paid their attention to the relationship between investment and growth. Reviewing that the relationship between investment and growth is an important issue in all countries , we here analyze this problem for the developed countries , specifically. In this chapter , we thus investigate empirically the relationship between public and private investment and GDP growth for Japan and the US. As seen below , since the data of each country used shows a different feature to each other , we accordingly apply different empirical methods , specifically GMM (Generalized Method of Moments) and OLS (Ordinary Least Squares) , to the Japanese and the US data of 1957-1997 , respectively. The empirical result suggests that public investment in Japan makes the same contribution to economic growth as private investment , while private investment in the US seems to play a much more significant role in economic growth than public investment.

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