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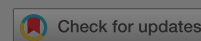
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An investigation into the interdependence of global water indices: a VAR analysis

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ABSTRACT

We investigate the interdependence of four global water indices (World Water Development Report, World Water Resources, World Water Quality, and World Water Quantity) using a Vector Autoregression (VAR) model. The results show that the four indices are interdependent and the VAR model is a good fit for the data. The Granger causality test results show that the four indices are interdependent at the 1% level. The Net Impact Analysis (NIA) results show that the four indices are interdependent at the 1% level. The accounts of the four indices are interdependent at the 1% level. The other results show that the four indices are interdependent at the 1% level.

KEYWORDS

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Water investment

water index

vector autoregression

Granger causality

variance decomposition

impulse response analysis

JEL CLASSIFICATION:

Q25

C32

Disclosure statement

No potential conflict of interest was reported by the authors.

Notes

¹ According to OECD ([2013](#)) ‘... A Laspeyres index number is a form of index number where prices, quantities or other units of measure over time are weighted according to their values in a specified base period...’.

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