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Applied Economics >
Volume 49, 2017 - [Issue 8](#)

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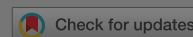
Original Articles

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

Rajibur Reza, Gurudeo Anand Tularam  & Bin Li

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are interdependent and related, so the water indices are influenced by movements in the other water indices.

KEYWORDS:

- 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 the literature, the water index is a composite index of water-related variables where positive and negative values are assigned to different variables according to their value.

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