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Export expansion, economic growth and causality in China

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Abstract

This paper examines the causality between export expansion and economic growth in China using data covering the period from 1979 to 2001. A model allowing for different orders of integration reveals that they are cointegrated. The results of the error correction model show a bi-directional causality between them, supporting previous findings.

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Notes

For an application of Pesaran and Shin's (1999) cointegration test to China's determination of export, see Chou (2000).

Related Research Data

An Autoregressive Distributed-Lag Modelling Approach to Cointegration Analysis
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Lag Order and Critical Values of the Augmented Dickey-Fuller Test
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Export Duty Rebates and Export Performance: Theory and China's Experience
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