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TESTING FOR MARKET INTEGRATION AND THE LAW OF ONE PRICE IN WORLD SHRIMP MARKETS

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Notes

**Indicates significance at the 1% level.

*Indicates significance at the 5% level.

Critical value at 1% level is -3.48 with constant and -4.03 with a trend.

Critical value at 5% level is -2.88 with a constant and -3.45 with a constant and trend (MacKinnon, 1996).

**Denotes rejection of the hypothesis at 5% level.

*Denotes rejection of the hypothesis at 10% level.

***Denotes rejection of the hypothesis at 1% level.

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