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ECONOMETRIC SOFTWARE, INC.

Limdep Econometric Modeling Guide

Yan Bai



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Journal of Agricultural and Resource Economics ,2005 *IATSS Research* ,2007 On the Two Way Feedback Between Financial and Trade Openness Joshua Aizenman,Ilan Noy,2004 This paper studies the two way feedback between de facto financial and trade openness We first show that de facto financial openness measured by the sum of gross private capital inflows and outflows as percent of GDP depends positively on lagged trade openness controlling for macroeconomic and political economy factors Next we confirm that de facto trade openness depends positively on lagged financial openness using similar controls Having empirically established Granger causality we investigate the relative magnitudes of these causality structures using the decomposition test developed in Geweke 1982 Most of the linear feedback between trade and financial openness 87% can be accounted for by Granger causality from financial openness to trade openness 53% and from trade to financial openness 34% Simultaneous correlation between the two series accounts for only 13% of the total linear feedback between the two series NBER website **The Journal of Legal Studies** ,1972

Endogenous Financial Openness Joshua Aizenman,Ilan Noy,2003 This paper studies the endogenous determination of financial openness We outline a framework where financial openness is endogenously determined by the authority's choice of financial repression as a taxation device and where the private sector determines endogenously the magnitude of capital flight The optimal financial repression is shown to depend on the openness of the economy to international trade the efficiency of the tax system which in turn may be affected by political economy considerations and on political polarization and the degree of opportunism Similar predictions are obtained in a model where authorities pursue an opportunistic policy representing the interest of a narrow pressure group that engages in capital flight due to political uncertainty We confirm the predictions of the models showing that de facto financial openness measured by gross private capital inflows outflows GDP depends positively on lagged trade openness and GDP Capita For developing countries we find that a one standard deviation increase in commercial openness is associated with a 9.5 percent increase in de facto financial openness % of GDP a one standard deviation increase in the democratization index reduces financial openness by 3.5% and a one standard deviation increase in corruption is associated with a 3% reduction of financial openness Similar negative dependence applies

for measures of political competition The impact of a budget surplus on financial openness is negative for developing countries but positive for the OECD The theoretical and empirical analysis leads us to conclude that a more openly competitive free and inclusive political system will lead to lower levels of de facto financial openness after controlling for incomes macroeconomic policy inflation and budget surpluses interest rates and commercial openness NBER website

Environment & Planning ,2005 **Contemporary Economic Policy** ,2005 **Product Market Review 2010-11** ,2010
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