经济全球化与地方政府规模 基于中国地方经济数据的实证检验

任庆杰 140001500 rengingjie@pku.edu.cn

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Average correlation coefficients & Pesaran (2004) CD test

Variables series tested: govsize

Group variable: pref

0.727

Number of groups: 318

Average # of observations: 7.99

Panel is: unbalanced

0.758

CD-test p-value corr abs(corr)

govsize | 0.000

Notes: Under the null hypothesis of cross-section

independence CD ~ N(0,1)

460.50