

Pairwise Granger Causality Tests

Sample: 1930 2004

Lags: 4

Null Hypothesis:	Lag	F-Statistic	Prob.
D(EGGS) does not Granger Cause D(CHICKENS)	1	0.12067	0.7294
D(CHICKENS) does not Granger Cause D(EGGS)		12.3794	0.0008
D(EGGS) does not Granger Cause D(CHICKENS)	2	0.24720	0.7817
D(CHICKENS) does not Granger Cause D(EGGS)		4.42425	0.0157
D(EGGS) does not Granger Cause D(CHICKENS)	3	0.14607	0.9318
D(CHICKENS) does not Granger Cause D(EGGS)		3.36433	0.0239
D(EGGS) does not Granger Cause D(CHICKENS)	4	0.19951	0.9377
D(CHICKENS) does not Granger Cause D(EGGS)		4.16053	0.0048