

# Kiểm định đồng liên kết cho các mối quan hệ kinh tế dài hạn của cộng đồng Đông Phi: bằng chứng từ phân tích tổng hợp

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## Tóm tắt

**Mục đích** – Mục đích của nghiên cứu này là kiểm định và phân tích các mối quan hệ kinh tế cân bằng của Cộng đồng Đông Phi (EAC).

**Thiết kế/phương pháp/cách tiếp cận** – Để đạt được mục đích của nghiên cứu, các tác giả đã áp dụng kiểm định đồng liên kết Johansen, bao gồm mô hình cấu trúc dài hạn (LRSM), mô hình tương quan véc-tơ-lỗi-tương quan (VECM) và phân tách phương sai (VDC).

**Kết quả** – Tại I(1), cả hai kiểm định Philips-Peron (PP) và Kwiatkowski-Phillips-Schmidt-Shin (KPSS) đều cho thấy nền kinh tế của các quốc gia thành viên Đông Phi là đồng liên kết. Kết quả này được chứng minh thêm bằng các kiểm định dựa trên thủ tục đồng liên kết Johansen và VECM, cho thấy các mối quan hệ kinh tế dài hạn và ngắn hạn có ý nghĩa. Kết quả cho thấy thêm rằng mặc dù có một số vấn đề không phổ biến giữa các quốc gia thành viên như Tanzania và Kenya, tuy nhiên, mối quan hệ kinh tế của họ vẫn có ý nghĩa mặc dù nó tiêu cực. Hơn nữa, phát hiện cho thấy mối quan hệ kinh tế ngắn hạn tích cực và có ý nghĩa giữa Kenya, Burundi và Rwanda.

**Tính mới/giá trị** – Bài viết áp dụng các kỹ thuật đồng liên kết trong bối cảnh của EAC. Kết quả có thể sẽ tăng thêm giá trị cho nhà hoạch định chính sách cũng như cho các tài liệu hiện có về chủ đề này. Điều này có thể kích hoạt các hàm ý chính sách và mở ra hướng nghiên cứu mới trong và ngoài khu vực.

**Từ khóa** Hội nhập kinh tế, cộng đồng Đông Phi, kiểm định đồng liên kết Johansen, các mối quan hệ kinh tế dài hạn, LRSM, VECM

**Loại nghiên cứu**

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