

OECD 國家財政支出與經濟成長之間的因果關係：Wagner 法則的驗證

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摘要

政府支出與經濟成長之間的互動關係，一直是政府相關部門與學者專家關心的議題。Wagner 法則認為經濟活動的熱絡會增加政府的稅收而促進政府成長，隱含經濟成長對於政府支出存在因果關係。本文探討政府支出與經濟成長之間的因果關係，我們以 OECD 七個國家為研究對象，在研究方法上，首先應用單根定檢視資料的非定態性質，在共整合的檢定過程中，我們採用 Pesaran et al. (2001) 的邊界共整合檢定法進行實證研究，為了驗證邊界檢定結果的頑強性，最後以 Granger 因果檢定法檢定變數間的關係。線性因果關係檢定結果可得，泰國支持華格納法則；義大利與紐西蘭支持凱因斯假說；而丹麥、菲律賓、新加坡與瑞士均不支持華格納假說或凱因斯假說。

關鍵詞：Wagner 法則、共整合檢定、因果關係

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