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(TFP)

$$\rho_t = \frac{\partial TFP_t}{\partial t} = q_t - \alpha l_t - \beta k_t \quad ()$$

$k_t \quad l_t \quad q_t$

ρ_t

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TFP= F(RDE, RDE₁, ... RDE_i, IR, LITE, ROADS, T)

1. Total Factor Productivity

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$$\begin{aligned} IR &= F(IRE, IRE_{-1}, \dots, IRE_j, PVELE, T) & (\\ ROADS &= F(ROADE_{-1}, \dots, ROADE_K, T) & (\\ LITE &= F(EDE, EDE_{-1}, \dots, EDE_M, T) & (\end{aligned}$$

$$dTFP/dIRE_t = (\delta TFP / \delta IR) (\delta IR / \delta IRE_t) \quad ($$

$$dTFP/dRoadE_t = (\delta TFP / \delta RoadS) (\delta RoadS / \delta RoadE_t) \quad ($$

$$dTFP/dEDE_t = (\delta TFP / \delta LITE) (\delta LITE / \delta EDE_t) \quad ($$

EDE
IR
LITE
IRE
ROADS
TFP
RDE
ROADE
PVELE
T

TFP
TFP

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$$H_0: c(\beta) = q \quad ($$

$$c(\hat{\beta}) \approx c(\beta) + (\partial c(\beta) / \partial \beta)' (\hat{\beta} - \beta) \quad (1379)$$

1. Polynomial distributed lag

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$$Var[\hat{\beta}] \approx (\partial c(\beta) / \partial \beta)' Var[\hat{\beta}] (\partial c(\beta) / \partial \beta)$$

$$(R^2_{cn}) - R^2$$

$$R^2_{cn} = 1 - (MSE / \partial Y^2)$$

$$MSE = 1/t \sum (Y^s - Y^a)^2 \quad (P.D.S)$$

MSE

Y^s

Y^a

∂_y^2

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R^2 TFP=3/59E-06RDE * -3/21-06RDE._t* +7/3IR*-
 2/9LITE+0.017ROADS*-46/9T
 $R^2_{CN} = 0.27$
 IR=-2/04E-8IRE*+4/81E-8IRE._t*+0/49PVELE* (-2/16T*
 $R^2_{CN} = 0.53$
 ROADS=-1/561E-5ROADE+1/76E-5ROADE.
 $R^2_{CN} = 0.55$ (T
 LITE=-4/41E-10EDE-1/93E-10EDE._t-0.16 T* (
 $R^2_{CN} = 0.31$

R^2
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R^2
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R²

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* t		
/	/	R&D
/	/	IRE
/	/	ROADE
/	/	EDE
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()	TFP
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