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الشكر والتقدير

تعالى وأحمده فهو منعم والمتفضل قبل كل شيء.

أتقدم بعظيم الشكر والتقدير للأستاذ الدكتور "محمد شريف"

على حسن تعاونه وتوجيهاته لنا وتقديم كل الاستفسارات الضرورية عن

هذا الموضوع والتي كان لها أثر في إنجاز خلال هذه الدراسة.

كما نتقدم بشكر والثناء إلى كل أعضاء اللجنة المناقشة.

وأیضا لا ننسى كل العاملين في المكتبة.

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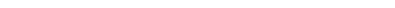
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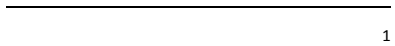
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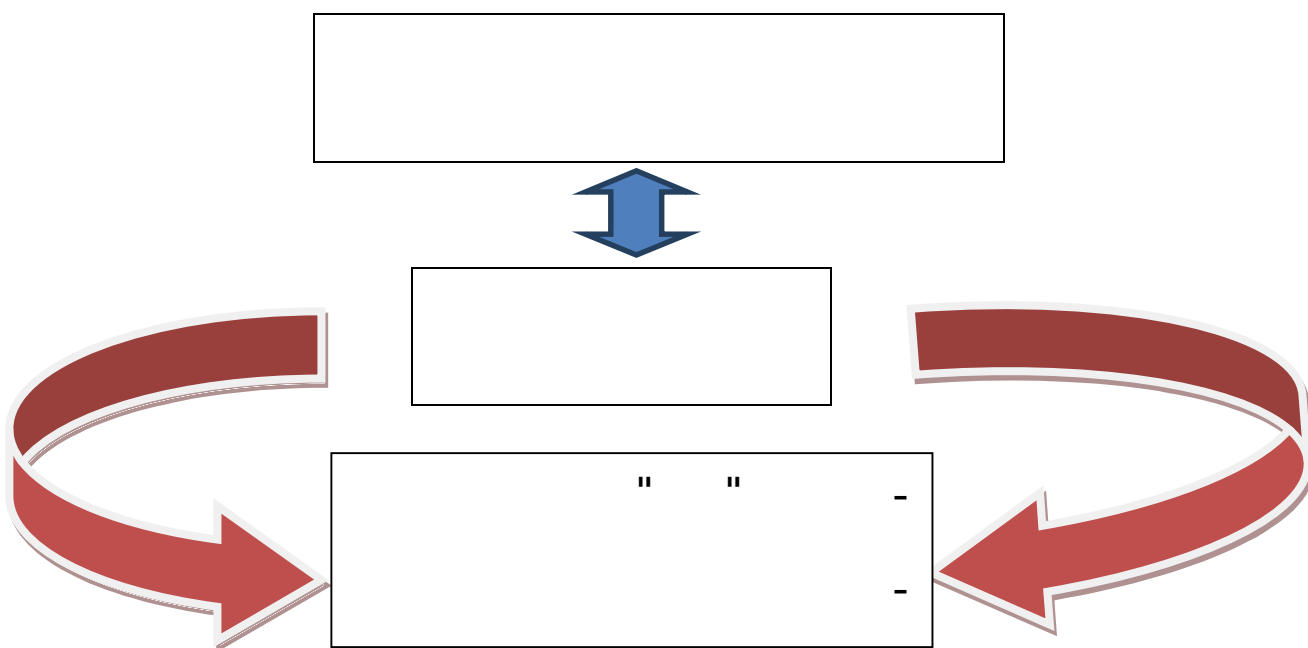
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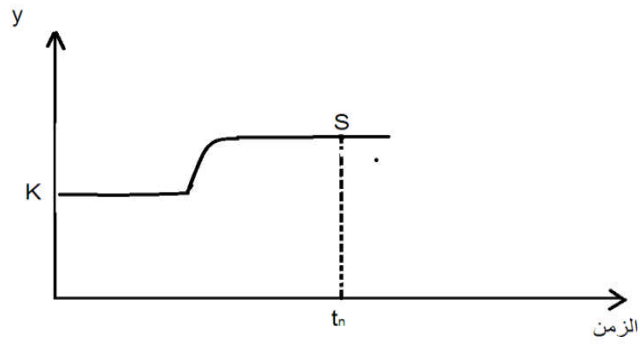
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$$\begin{aligned}
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 & \dots \dots \dots (k) \\
 & Ds/Dy \quad \quad \quad Dy/y \\
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 & \quad \quad \quad : \\
 & \quad \quad \quad : (S) \\
 & S=I \\
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 & : \quad \quad \quad (I) \quad \quad \quad : (I) \\
 & \quad \quad \quad : K \quad \quad / \\
 & Dk/Dy=k=I/Dy\dots\dots(1)
 \end{aligned}$$

$$Dy = i/k \dots (2)$$

1: Y

$$Dy/y = (i/y)/k$$

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$$g = S/K :$$

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: g

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دار وائل للنشر، الطبعة الأولى 2006، ص ص 73-76

¹مدحت قريشي،

، المكتبة الجامعية للنشر، الطبعة الأولى 2010 ص ص 101، 102

²محمد صالح تركي القريشي،

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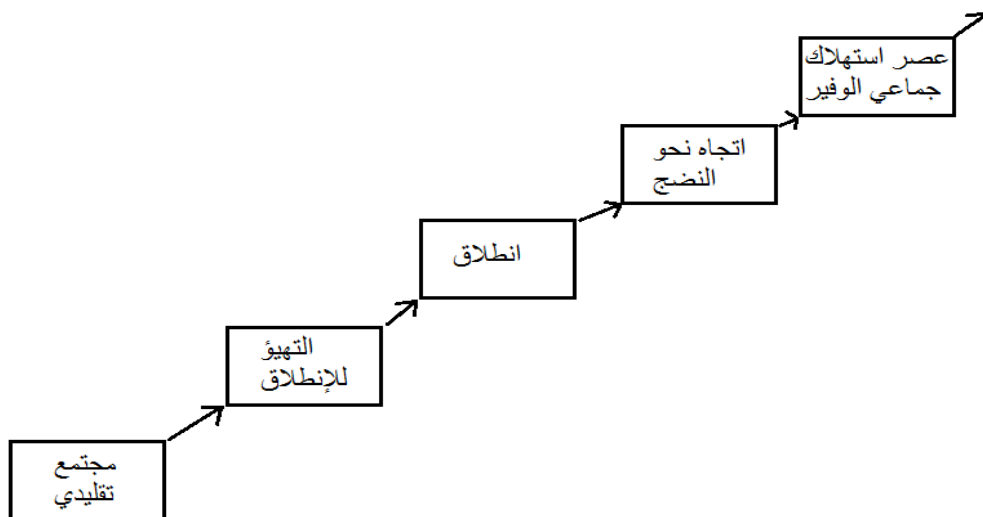
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¹مدحت قريشي،

نظريات وسياسات وموضوعات، سبق ذكره، ص ص 70، 72

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$$K^* = dk / Dt \dots\dots\dots(1)$$

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$$K^* = S.Y \dots\dots\dots (2)$$

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$$K^* = f(K.L) \dots\dots\dots(3)$$

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$$K = Sf(KL) \dots\dots\dots(4)$$

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$$L_t = L_0 E^{nt} \dots\dots\dots(5)$$

t t=0

L(t)

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L(t)

$$K^* = Sf(k.L.E^{nt}) \dots\dots (6)$$

L(t)

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$$W = S(K.L)/L : W$$

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$$y = f(K.AL)$$

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$$\int_0^T e^{-pt} u(ct) dt$$

$$K_{t+1} = \sigma c_{t+1} + h \times k_t$$

$$Dk/dt = k = f(k) - (\delta + h)k - c \dots (2)$$

:

$$Mux \int_0^{\infty} e^{-pt} u(ct) dt / c$$

$$K = f(k) - (\delta + h)k - c$$

$$N_0 / K_0 = k$$

1:

$$\mu(c) \cdot i/c = \mu(c) [f(x) - \mu - h - p]$$

$$f'(k) = \mu + h + p : k \quad dc/dt = 0 \quad dk/dt = 0$$

$$f'(k^*) = \sigma + h$$

$$k^* \circ r \quad k$$

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a_j

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(A, B)

Ax

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x

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$Ax \leq Bx$

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$(1+g)Ax \leq Bx$

:

A B

r^*

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P

$(p^*; n^*)$

r^*

$(x^*, \text{prog primal})$

$1. n^*$

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1988 - 1

$$n=1/0$$

$$g_c = (1/0) \cdot [A \cdot x \cdot (v k / \mu h)^{1-\alpha} - \sigma - p]$$

$$w = k/h \quad x = c/k$$

$u_j w_j x$

g_c $g_\mu \mu$
 y, c, k, h
 $: \mu$ $: A k$ - 2

$$y = A k :$$

. :A

$$y = A k :$$

$$f(k)/k = A \quad A$$

$$g_k = S A - (n+h) : \quad (2)$$

g_k

$$c = (1-S)y \quad y = A k$$

$$A k$$

$$^1 \cdot y \quad \partial g_y / y = 0$$

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$$P = 0.2\%$$

$$S = 6\%$$

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دراسة قياسية 1990، 2013، مرجع سبق ذكره ص 65

¹ تلحي مخاطرية

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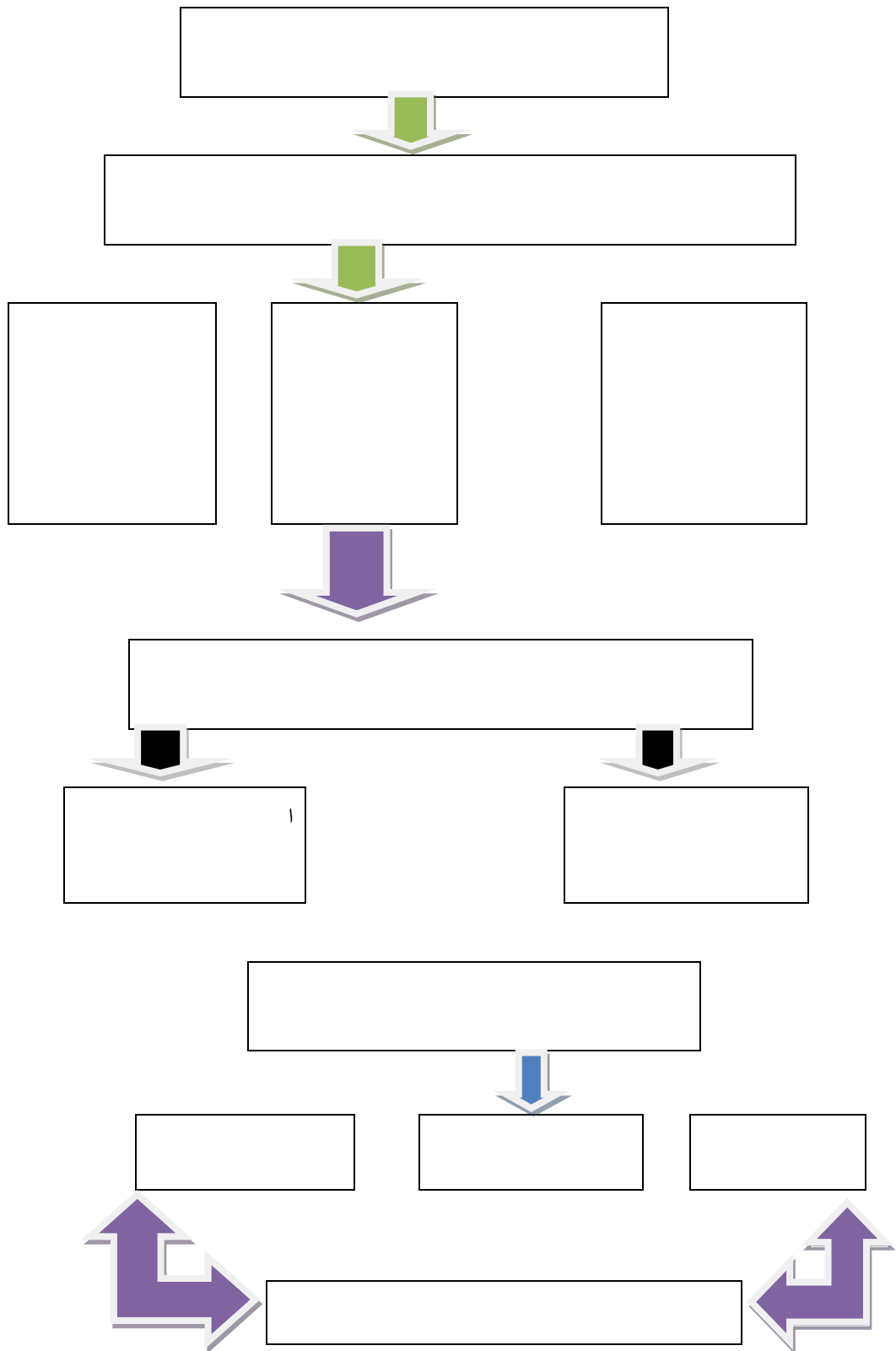
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$$\sum y_i = \sum \hat{y}_i$$

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1- عبد القادر محمد عبد القادر عطية،

دار جامعية لنشر وطبع، طبعة الثانية، 1998، صص 11-14،
مؤسسة شباب جامعية اسكندرية، 2002، صص 14

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¹ عصام عزيز شريف، دار طليعة لنشر، طبعة الثالثة، 1983، ص12

² وليد اسماعيل السفو، فيصل مفتاح شلوف، مرجع سبق ذكره، ص30

³ محمود حامد محمود عبد الرزاق، أسس نظرية وتطبيقات، أس بيساس، دار جامعية لنشر، ص65

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$$Y = a + bx + e \dots\dots 1$$

e : :X
:y

$$E(e) = 0$$

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$$E(y_i) = E(a + bX_i + e_i)$$

$$E(Y_i) = a + bE(X_i) + E(e_i)$$

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$$E(Y_i) = a + bE(X_i) = a + b(X_i)$$

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$$E(e_i^2) = r^2$$

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$$\hat{b} = \frac{\sum_{i=1}^n (y_i - \bar{y})(x_i - \bar{x})}{\sum_{i=1}^n (x_i - \bar{x})^2}$$

$$\hat{a} = \bar{y} - \hat{b}\bar{x}$$

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$$\sum u_i = \sum y_i - nB_0 - B_1 \sum x_i \dots \dots (3)$$

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$$\sum u_i = \sum y_i - n(\bar{y} - B_1 \bar{x}) - B_1 \sum x_i \dots \dots (4)$$

$$\rightarrow \bar{x} = \frac{\sum x_i}{n} \qquad \rightarrow \bar{y} = \frac{\sum y_i}{n}$$

(4)

$$E(u_i) = 0$$

$$\sum u_i = 0$$

$$\sum u_i = \sum y_i - \sum \hat{y}_i = \sum y_i - \sum (B_0 + B_1 x_i)$$

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$$y_i = \hat{B}_0 + \hat{B}_1 x_i + e_i \dots (1)$$

$$\hat{y}_i = \hat{B}_0 + \hat{B}_1 x_i \dots (2)$$

$$\min \rightarrow \sum_{i=1}^n e_i^2$$

$$\sum e_i^2 = \sum (y_i - \hat{y}_i)^2$$

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$$y_i = B_0 + B_1 x_i \quad \hat{y}_i = \hat{B}_0 + \hat{B}_1 x_i \leftarrow$$

$$\sum e_i^2 = \sum (y_i - \hat{B}_0 - \hat{B}_1 x_i)^2$$

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y_{1t} y_{2t} t

: y_{1t} y_{2t} : Y_{2t} .

Y_{t-2} Y_{t-1} -

: (P)VAR :

$$\begin{pmatrix} y_{1t} \\ y_{2t} \end{pmatrix} = \begin{pmatrix} \phi_1 \\ \phi_2 \end{pmatrix} + \begin{pmatrix} \Phi_{11} & \Phi_{12} \\ \Phi_{21} & \Phi_{22} \end{pmatrix} \begin{pmatrix} y_{1t-1} \\ y_{2t-1} \end{pmatrix} + \begin{pmatrix} \Phi_{13} & \Phi_{14} \\ \Phi_{23} & \Phi_{24} \end{pmatrix} \begin{pmatrix} y_{1t-2} \\ y_{2t-2} \end{pmatrix} + \dots + \begin{pmatrix} \Phi_{1p} & \Phi_{1p} \\ \Phi_{2p} & \Phi_{2p} \end{pmatrix} \begin{pmatrix} y_{1t-p} \\ y_{2t-p} \end{pmatrix} + \begin{pmatrix} \xi_{1t} \\ \xi_{2t} \end{pmatrix}$$

: y_{2t-1} y_{2t-2} ... y_{2t-p}

¹AVR Y_{1t} y_{2t}

- (:smis

1.

$$y_t = \sum_{i=0}^n \alpha_i y_{t-i} + \sum_{j=0}^n X_{t-j} B_j + U_{1t} \dots \dots (1)$$

$$X_t = \sum_{i=0}^n X_{t-j} B_j + \sum_{i=0}^n \alpha_i Y_{t-1} + U_{1t} \dots \dots (2)$$

$$Y_t = \sum_{i=1}^n \alpha_i Y_{t-1} + U_{2t} \dots \dots (3)$$

$$X_t = \sum_{j=1}^n B_j X_{t-1} + U_{2t} \dots \dots (4)$$

(4) (3) (2) (1)

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$$F = \frac{R_{uR}^2 - R_R^2 / m}{\frac{1 - R_{uR}^2}{1 - 2m - n}}$$

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m: فترات الإبطاء المتلى

n: عدد المشاهدات

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: oX -

f(x) h f(x)
f(x) oX

$$\lim_{X \rightarrow X_0} f(X) = f(X_0)$$

:

$\forall \xi > 0, \exists n >$

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$$\alpha > 0,]X_0; X_0 + \alpha[\quad f(x)$$

$$\lim_{X \rightarrow X_0} f(X) = f(X_0):$$

$$\alpha > 0;]X_0 - \alpha; X_0[\quad f(x)$$

$$\lim_{X \rightarrow X_0} f(X) = f(X_0)$$

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$$: \quad i \quad]-\infty; +\infty[\quad]-\infty; \alpha[\quad]\alpha; +\infty[\quad]\alpha; \beta[\\ i \quad X \quad f(X)$$

$$: \quad f(X) - 1 \quad]\alpha; \beta[\\ \alpha < X < \quad X \quad f(X) -$$

$$\square \quad f(X) - \quad \alpha \quad f(X) -$$

$$f(X) -]\alpha; \beta[: \quad :$$

$$(X) -]\alpha; \beta[\quad f \quad \alpha \quad f(X) -$$

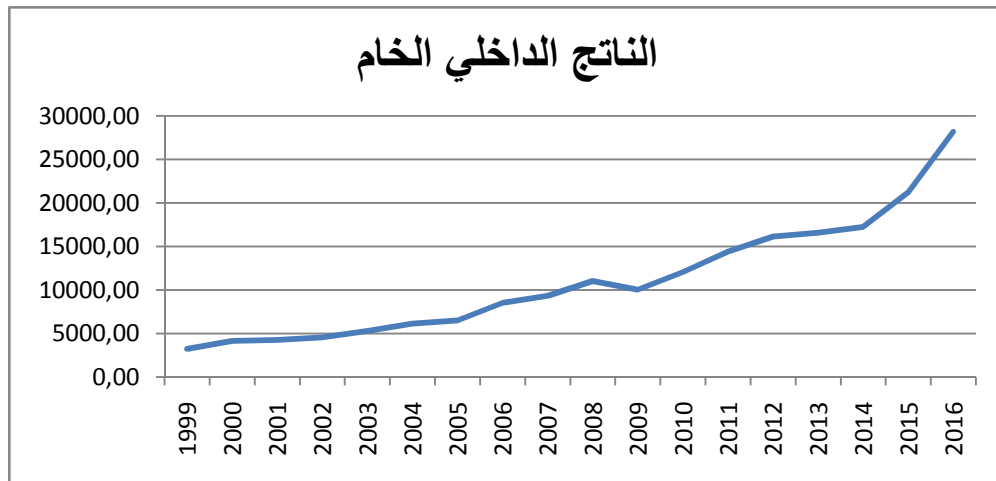
$$\beta \quad f(X) -]\alpha; \beta[\quad (\quad Xf$$

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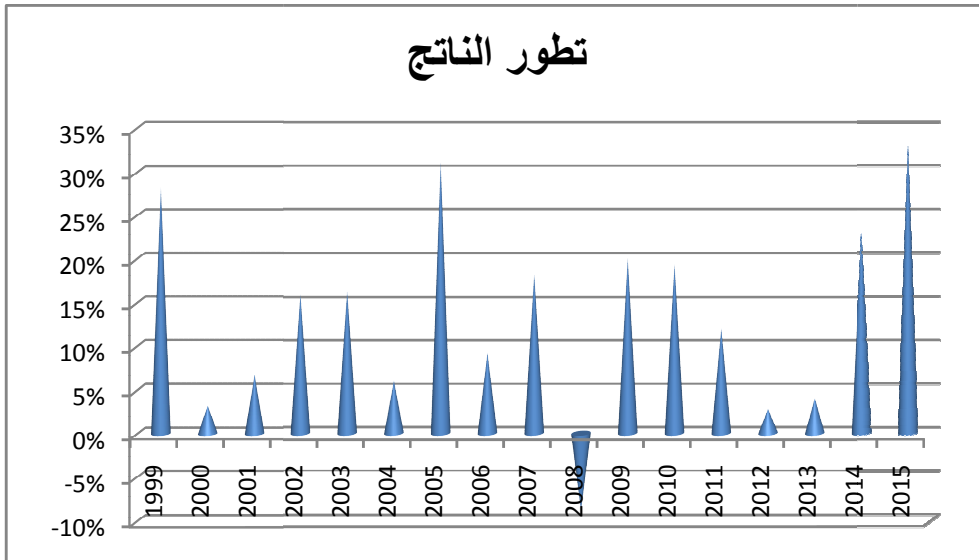
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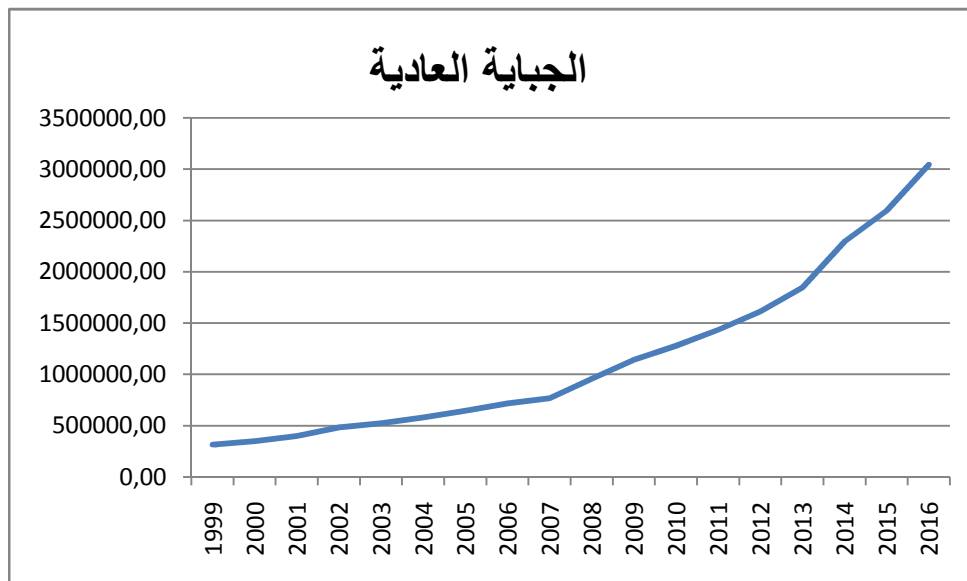
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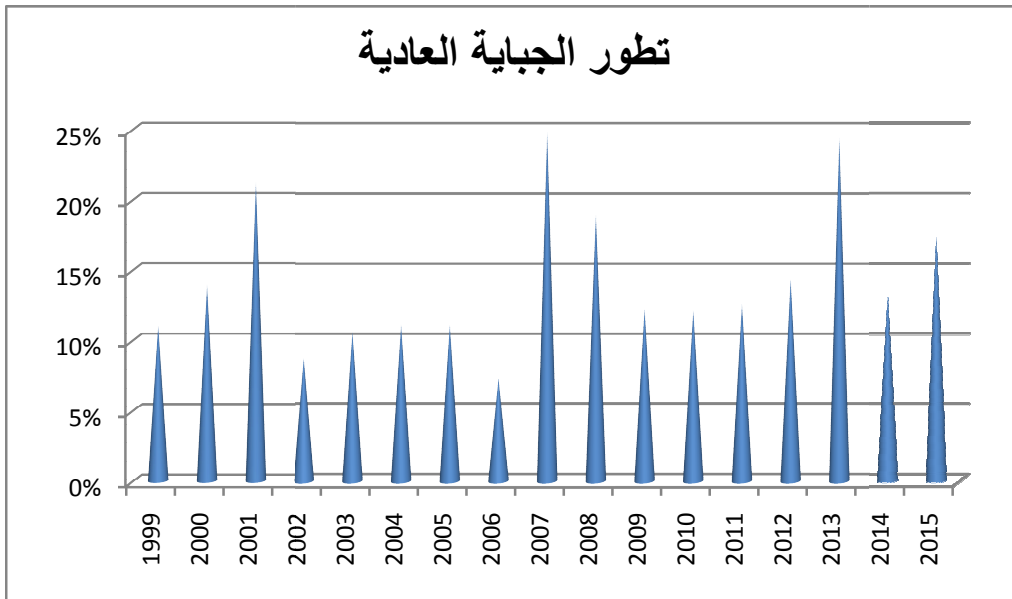
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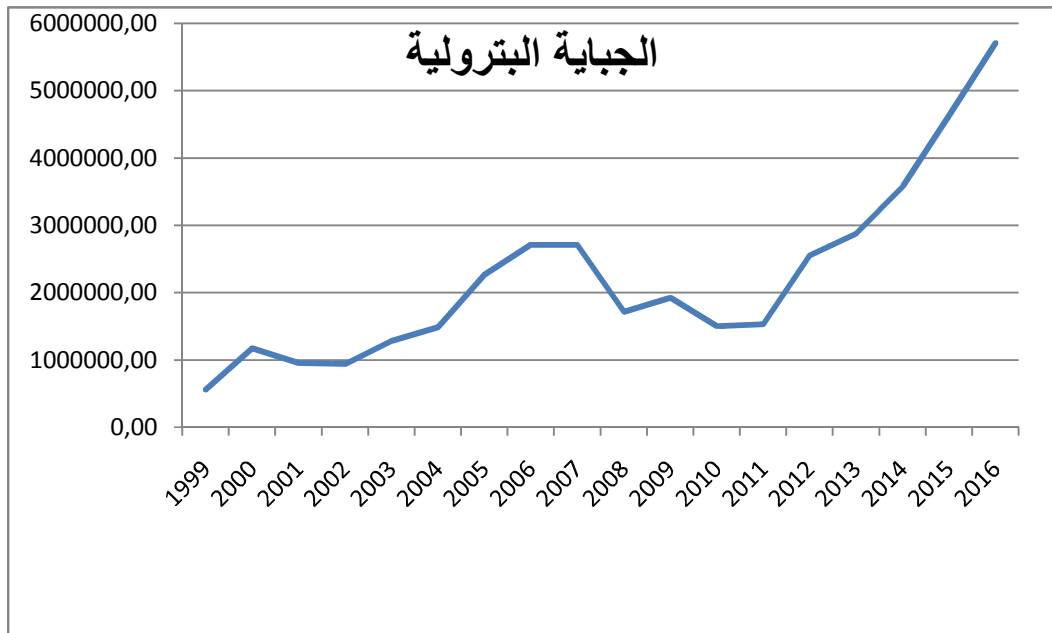
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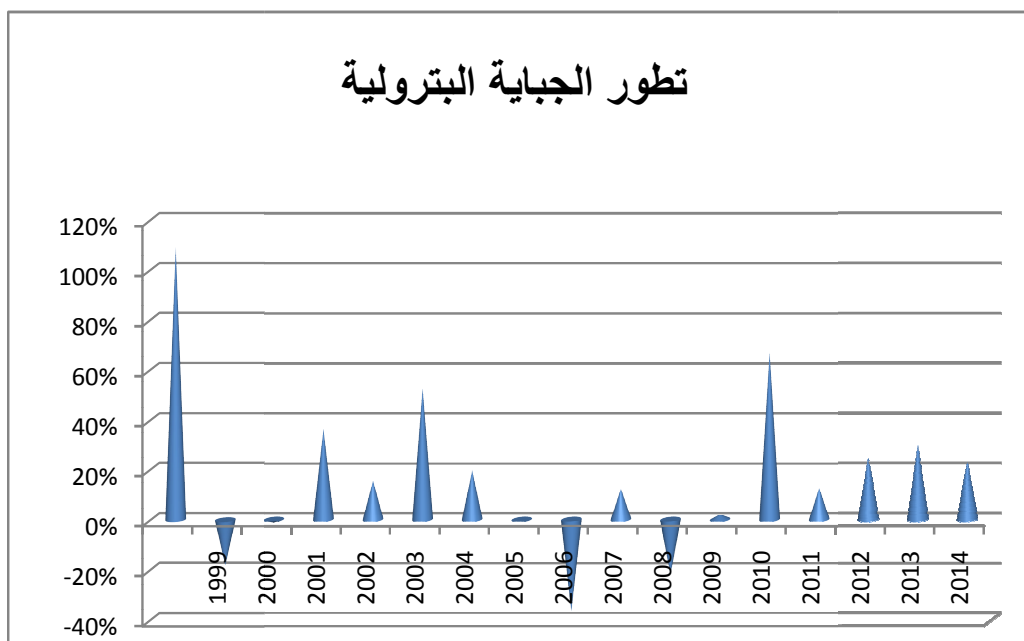
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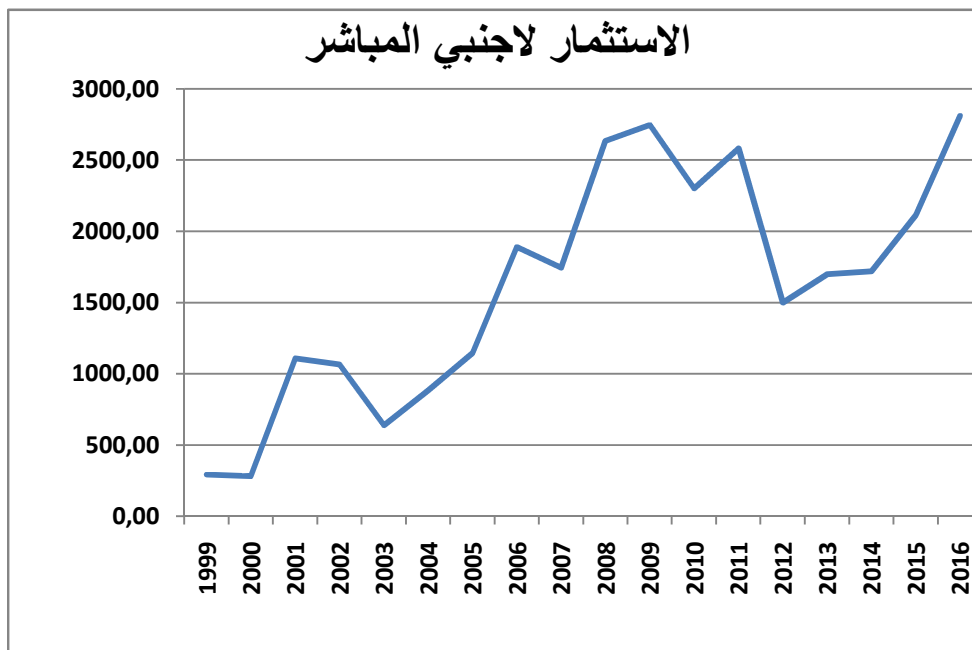
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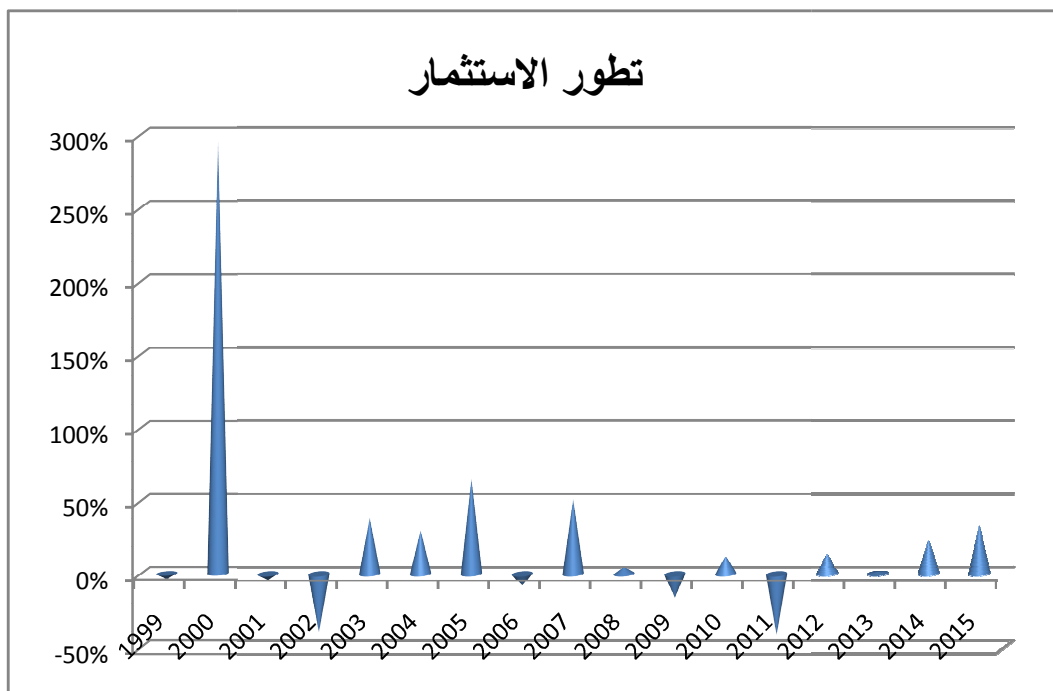
% 0.96

280

2810.48

2015-1999

:(2-1)



%27

% 296

%42-

-1999

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PIB

2015

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-1

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DE

: -2

: FP

: -

: FO

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PIB=f(FO, FP, DE)

$$PIB = \alpha_0 + \alpha_1 FO + \alpha_2 FP + \alpha_3 DE + \varepsilon_i$$

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:(α_0 | α_1 | α_2 | α_3)

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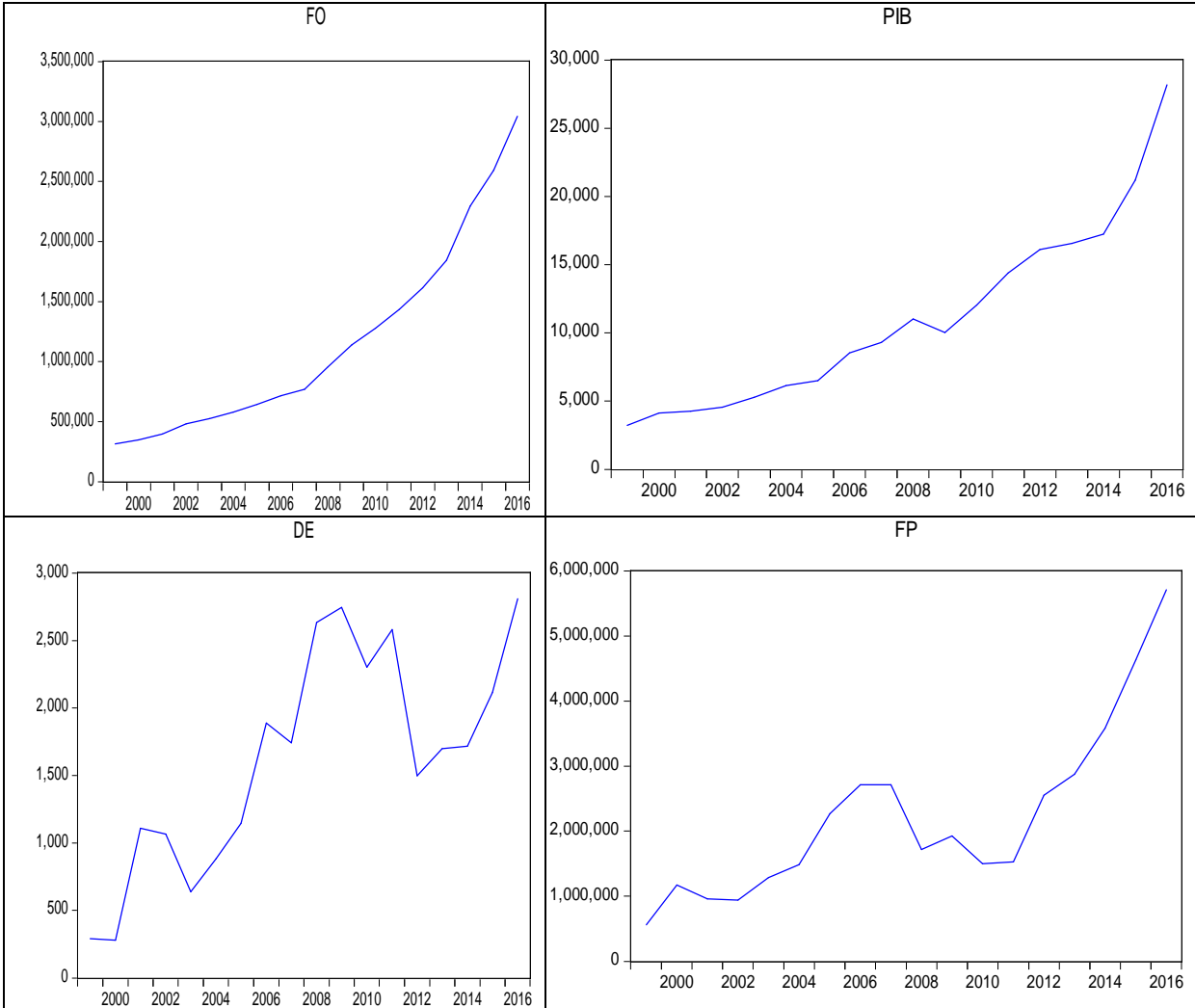
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Eviews

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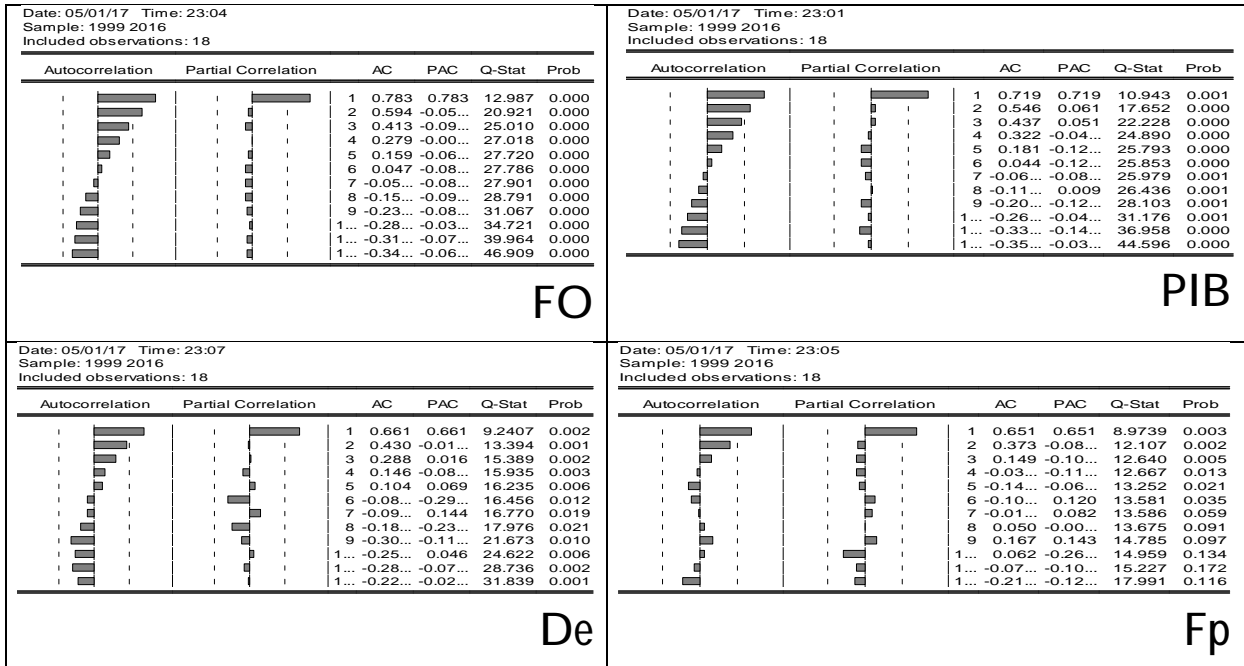
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(Correlograme):

DE,FP,FO,PIB:

$i\text{PIB}_i\text{FO}_i\text{FP}_i\text{DE}$

:(2-1)



Eviews9

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%95

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ADF

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0.05

ADF

:(3-1)

Hypothesis: Null the variable has a unit root						
		At Level				
		DE	FO	FP	PIB	
With Constant	t-Statistic	-1.4597	8.5236	1.0479	4.1829	
	Prob.	0.5288	1.0000	0.9949	1.0000	
		n0	n0	n0	n0	
With Constant & Trend	t-Statistic	-2.0802		2.6413	-0.1938	1.5235
	Prob.	0.5195		1.0000	0.9869	0.9999
		n0	n0	n0	n0	n0
Without Constant & Trend	t-Statistic	0.4410		14.5137	2.5605	4.8559
	Prob.	0.7983		0.9999	0.9952	0.9999
		n0	n0	n0	n0	0n
	At First Difference					
		d(DE)	d(FO)	d(FP)	d(PIB)	
With Constant	t-Statistic	-4.3377		0.3601	-2.4832	-0.6649
	Prob.	0.0045		0.033	0.01373	0.0287
		***	n0	n0	n0	n0
With Constant & Trend	t-Statistic	-2.7345		-2.7294	-2.9759	-3.4280
	Prob.	0.02411		0.02391	0.01678	0.00880
		n0	n0	n0	n0	*
Without Constant & Trend	t-Statistic	-4.0534		1.6525	-2.0953	1.3638
	Prob.	0.0005		0.0094	0.0383	0.0473
		***	n0	**	n0	n0

evieWs

:

0.05

pro

.0.05

Granger

Pro>0.05

:(1- 2)

Null Hypothesis:	Obs	F-Statistic	Prob.
DFO does not Granger Cause DPIB	15	13.9547	0.0013
DPIB does not Granger Cause DFO		1.88934	0.2014
DFP does not Granger Cause DPIB	15	3.05945	0.0919
DPIB does not Granger Cause DFP		0.98954	0.4054
DDE does not Granger Cause DPIB	15	0.48214	0.0311
DPIB does not Granger Cause DDE		0.25855	0.7772

evieWs9

pro<0.05

: -1
-1-1

eviews9

:

$$+ FP*0.000572220034388 + FO*0.00667978027548 = PIB$$

$$331.353888921 + DE*1.01468865366$$

ADF E:

ADF E - :(2- 2)

	At. level	
		ECM
Trend and intercept	T-statistic	-5.1257
	prob	0.0052
Intercept	T-statistic	-4.6167
	Prob	0.0030
None	T-statistic	-4.8014
	Prob	0.0001

eviews9

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pro

%5

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I(1)

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$$+ FP*0.000572220034388 + FO *0.00667978027548 = PIB$$

(0.023) (0.0001)

$$331.353888921 + DE *1.01468865366$$

(0.041)

$R^2 = 0.975$ DW=1.66 Sig(f)=0.0001

:

$$-FP *0.000572220034388 -FO *0.00667978027548 -PIB *1 =E$$

$$331.353888921 - DE*1.01468865366$$

:2

$$+ DFP*0.000610120887668 +DFO *0.00565607162812 =DPIB$$

(0.035) (0.049)

$$198.570623347 + (1-)E*0.894977357213 -DDE *0.69977434164$$

(0.0117) (0.029)

$R^2 = 0.655$ DW=1.74 Sig=0.0082

E

pro<0.05 $\alpha=5\%$

		:		-3
			:	-
			:	
	fo pib		: α_1	-1
.	%1:		%0.00667:	
	fp pib		: α_2	-2
		.	%0.00057:	
	de pib		: α_3	-3
		.	%1.0146:	
	:		:	-
			:	-1
pro(f) = 0.0001 < 0.05	f			
0.975 = R^2				
		.%97.5	pib	
0.0082		%65.6		
			.%5	
			:	-2
:	0.05		%95	

pro (α_2) = 0.023 < 0.05

Pro (α_1) = 0.0001 < 0.05

5pro (α_3) = 0.041 < 0.0

.049 < 0.05 = 0pro (α_1) pro (α_2) = 0.035 < 0.05 Pro (α_3) = 0.029 < 0.05



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المشقة



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2015

%.14

2012-2011

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2008 %25

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قائمة الجداول والأشكال

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35		(3-1)
41		(1-2)
44		(1-1)
77	-1999 2015	(1-1)
78	2015-1999	(2-1)
79	2015-1999	(1-2)
80	2015-1999	(2-2)
81	2015-1999	(1-3)
82	2015-1999	(2-3)
83	2015-1999	(1-1)
85	2015-1999	(2-1)
88		(3-1)
89	,PIB DE,FP,FO	(3-1)

:

33	2016	(1-1)
90	ADF Q.05	(3-1)
92		(2-1)
93	E DFA -	(2-2)

الملاحق

<p>Null Hypothesis: PIB has a unit root (3) Exogenous: None Lag Length: 3 (Automatic - based on SIC, maxlag=3)</p> <hr/> <p style="text-align: right;">t-Statistic Prob.*</p> <hr/> <p>Augmented Dickey-Fuller test statistic 4.855864 0.9999</p> <p>Test critical values:</p> <table style="width: 100%;"> <tr><td>1%</td><td>-2.740613</td></tr> <tr><td>5%</td><td>-1.968430</td></tr> <tr><td>10%</td><td>-1.604392</td></tr> </table> <hr/>	1%	-2.740613	5%	-1.968430	10%	-1.604392	<p>Null Hypothesis: PIB has a unit root (2) Exogenous: Constant Lag Length: 3 (Automatic - based on SIC, maxlag=3)</p> <hr/> <p style="text-align: right;">t-Statistic Prob.*</p> <hr/> <p>Augmented Dickey-Fuller test statistic 4.182917 1.0000</p> <p>Test critical values:</p> <table style="width: 100%;"> <tr><td>1%</td><td>-4.004425</td></tr> <tr><td>5%</td><td>-3.098896</td></tr> <tr><td>10%</td><td>-2.690439</td></tr> </table> <hr/>	1%	-4.004425	5%	-3.098896	10%	-2.690439	<p>Null Hypothesis: PIB has a unit root (1) Exogenous: Constant, Linear Trend Lag Length: 3 (Automatic - based on SIC, maxlag=3)</p> <hr/> <p style="text-align: right;">t-Statistic Prob.*</p> <hr/> <p>Augmented Dickey-Fuller test statistic 1.523475 0.9999</p> <p>Test critical values:</p> <table style="width: 100%;"> <tr><td>1%</td><td>-</td></tr> <tr><td>5%</td><td>4.800080</td></tr> <tr><td>10%</td><td>3.791172</td></tr> <tr><td>level 3.42253</td><td></td></tr> </table> <hr/>	1%	-	5%	4.800080	10%	3.791172	level 3.42253	
1%	-2.740613																					
5%	-1.968430																					
10%	-1.604392																					
1%	-4.004425																					
5%	-3.098896																					
10%	-2.690439																					
1%	-																					
5%	4.800080																					
10%	3.791172																					
level 3.42253																						
<p>Null Hypothesis: FO has a unit root (6) Exogenous: None Lag Length: 0 (Automatic - based on SIC, maxlag=3)</p> <hr/> <p style="text-align: right;">t-Statistic Prob.*</p> <hr/> <p>Augmented Dickey-Fuller test statistic 14.51372 0.9999</p> <p>Test critical values:</p> <table style="width: 100%;"> <tr><td>1%</td><td>-2.708094</td></tr> <tr><td>5%</td><td>-1.962813</td></tr> <tr><td>10%</td><td>-1.606129</td></tr> </table> <hr/>	1%	-2.708094	5%	-1.962813	10%	-1.606129	<p>Null Hypothesis: FO has a unit root (5) Exogenous: Constant, Linear Trend Lag Length: 0 (Automatic - based on SIC, maxlag=3)</p> <hr/> <p style="text-align: right;">t-Statistic Prob.*</p> <hr/> <p>Augmented Dickey-Fuller test statistic 2.641253 1.0000</p> <p>Test critical values:</p> <table style="width: 100%;"> <tr><td>1%</td><td>-4.616209</td></tr> <tr><td>5%</td><td>-3.710482</td></tr> <tr><td>10%</td><td>-3.297799</td></tr> </table> <hr/>	1%	-4.616209	5%	-3.710482	10%	-3.297799	<p>Null Hypothesis: FO has a unit root (4) Exogenous: Constant, Linear Trend Lag Length: 0 (Automatic - based on SIC, maxlag=3)</p> <hr/> <p style="text-align: right;">t-Statistic Prob.*</p> <hr/> <p>Augmented Dickey-Fuller test statistic 2.641253 1.0000</p> <p>Test critical values:</p> <table style="width: 100%;"> <tr><td>1%</td><td>-</td></tr> <tr><td>5%</td><td>4.616209</td></tr> <tr><td>10%</td><td>3.710482</td></tr> <tr><td>level 3.297799</td><td></td></tr> </table> <hr/>	1%	-	5%	4.616209	10%	3.710482	level 3.297799	
1%	-2.708094																					
5%	-1.962813																					
10%	-1.606129																					
1%	-4.616209																					
5%	-3.710482																					
10%	-3.297799																					
1%	-																					
5%	4.616209																					
10%	3.710482																					
level 3.297799																						
<p>Null Hypothesis: FP has a unit root (9) Exogenous: Constant, Linear Trend Lag Length: 0 (Automatic - based on SIC, maxlag=3)</p> <hr/> <p style="text-align: right;">t-Statistic Prob.*</p> <hr/> <p>Augmented Dickey-Fuller test statistic -0.193790 0.9869</p> <p>Test 1% -4.616209</p>	<p>Null Hypothesis: FP has a unit root (8) Exogenous: Constant, Linear Trend Lag Length: 0 (Automatic - based on SIC, maxlag=3)</p> <hr/> <p style="text-align: right;">t-Statistic Prob.*</p> <hr/> <p>Augmented Dickey-Fuller test statistic 0.193790 0.9869</p> <p>Test 1% -</p>	<p>Null Hypothesis: FP has a unit root (7) Exogenous: Constant, Linear Trend Lag Length: 0 (Automatic - based on SIC, maxlag=3)</p> <hr/> <p style="text-align: right;">t-Statistic Prob.*</p> <hr/> <p>Augmented Dickey-Fuller test statistic 0.193790 0.9869</p> <p>Test 1% -</p>																				

critical values: level 5% -3.710482 level 10% -3.297799 <hr/>	critical values: level 4.616209 level 5% - level 3.710482 level 10% - level 3.297799 <hr/>	Test values: critical 1% - level 4.616209 5% - level 3.710482 10% - level 3.297799 <hr/>
Null Hypothesis: DE has a unit root (12) Exogenous: None Lag Length: 0 (Automatic - based on SIC, maxlag=3) <hr/> t-Statistic Prob.* <hr/> Augmented Dickey-Fuller test statistic 0.441026 0.7983 Test values: critical 1% -2.708094 5% -1.962813 10% -1.606129 <hr/>	Null Hypothesis: DE has a unit root (11) Exogenous: Constant Lag Length: 0 (Automatic - based on SIC, maxlag=3) <hr/> t-Statistic Prob.* <hr/> Augmented Dickey-Fuller test statistic - 1.459684 0.5288 Test values: critical 1% - level 3.886751 5% - level 3.052169 10% - level 2.666593 <hr/>	Null Hypothesis: DE has a unit root (10) Exogenous: Constant, Linear Trend Lag Length: 0 (Automatic - based on SIC, maxlag=3) <hr/> t-Statistic Prob.* <hr/> Augmented Dickey-Fuller test statistic - 2.080219 0.5195 Test values: critical 1% - level 4.616209 5% - level 3.710482 10% - level 3.297799 <hr/>

Exogenous: None (3) Lag Length: 3 (Automatic - based on SIC, maxlag=3) <hr/> t-Statistic Prob.* <hr/> Augmented Dickey-Fuller test statistic 1.363782 0.0473 Test values: critical 1% -2.754993 5% -1.970978 10% -1.603693 <hr/>	Null Hypothesis: DPIB has a unit root (2) Exogenous: Constant Lag Length: 0 (Automatic - based on SIC, maxlag=3) <hr/> t-Statistic Prob.* <hr/> Augmented Dickey-Fuller test statistic 0.664853 0.0125 Test values: critical 1% - level 3.920350 5% - level 3.065585 10% - level 2.673459 <hr/>	Null Hypothesis: DPIB has a unit root (1) Exogenous: Constant, Linear Trend Lag Length: 2 (Automatic - based on SIC, maxlag=3) <hr/> t-Statistic Prob.* <hr/> Augmented Dickey-Fuller test statistic 3.427981 0.0080 Test values: critical 1% - level 4.800080 5% - level 3.791172 10% - level 3.342253 <hr/>
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<p>Null Hypothesis: DFO has a unit root Exogenous: None Lag Length: 1 (Automatic - based on SIC, maxlag=3) (6)</p> <hr/> <p style="text-align: right;">t-Statistic Prob.*</p> <hr/> <p>Augmented Dickey-Fuller test statistic 1.652478 0.014</p> <p>Test</p> <table border="0"> <tr><td>critical</td><td>1%</td><td></td></tr> <tr><td>values:</td><td>level</td><td>-2.728252</td></tr> <tr><td></td><td>5%</td><td></td></tr> <tr><td></td><td>level</td><td>-1.966270</td></tr> <tr><td></td><td>10%</td><td></td></tr> <tr><td></td><td>level</td><td>-1.605026</td></tr> </table>	critical	1%		values:	level	-2.728252		5%			level	-1.966270		10%			level	-1.605026	<p>Null Hypothesis: DFO has a unit root Exogenous: Constant Lag Length: 1 (Automatic - based on SIC, maxlag=3) (5)</p> <hr/> <p style="text-align: right;">t-Statistic Prob.*</p> <hr/> <p>Augmented Dickey-Fuller test statistic 0.360117 0.033</p> <p>Test</p> <table border="0"> <tr><td>critical</td><td>1%</td><td></td></tr> <tr><td>values:</td><td>level</td><td>-3.959148</td></tr> <tr><td></td><td>5%</td><td></td></tr> <tr><td></td><td>level</td><td>-3.081002</td></tr> <tr><td></td><td>10%</td><td></td></tr> <tr><td></td><td>level</td><td>-2.681330</td></tr> </table>	critical	1%		values:	level	-3.959148		5%			level	-3.081002		10%			level	-2.681330	<p>Null Hypothesis: DFO has a unit root Exogenous: Constant, Linear Trend Lag Length: 0 (Automatic - based on SIC, maxlag=3) (4)</p> <hr/> <p style="text-align: right;">t-Statistic Prob.*</p> <hr/> <p>Augmented Dickey-Fuller test statistic - 2.729380 0.02391</p> <p>Test</p> <table border="0"> <tr><td>critical</td><td>1%</td><td>-</td></tr> <tr><td>values:</td><td>level</td><td>4.667883</td></tr> <tr><td></td><td>5%</td><td>-</td></tr> <tr><td></td><td>level</td><td>3.733200</td></tr> <tr><td></td><td>10%</td><td>-</td></tr> <tr><td></td><td>level</td><td>3.310349</td></tr> </table>	critical	1%	-	values:	level	4.667883		5%	-		level	3.733200		10%	-		level	3.310349
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values:	level	-2.728252																																																						
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<p>Null Hypothesis: DFP has a unit root Exogenous: None Lag Length: 0 (Automatic - based on SIC, maxlag=3) (9)</p> <hr/> <p style="text-align: right;">t-Statistic Prob.*</p> <hr/> <p>Augmented Dickey-Fuller test statistic - 2.095291 0.0383</p> <p>Test</p> <table border="0"> <tr><td>critical</td><td>1%</td><td>-</td></tr> <tr><td>values:</td><td>level</td><td>2.717511</td></tr> <tr><td></td><td>5%</td><td>-</td></tr> <tr><td></td><td>level</td><td>1.964418</td></tr> <tr><td></td><td>10%</td><td>-</td></tr> <tr><td></td><td>level</td><td>1.605603</td></tr> </table>	critical	1%	-	values:	level	2.717511		5%	-		level	1.964418		10%	-		level	1.605603	<p>Null Hypothesis: DFP has a unit root Exogenous: Constant Lag Length: 0 (Automatic - based on SIC, maxlag=3) (8)</p> <hr/> <p style="text-align: right;">t-Statistic Prob.*</p> <hr/> <p>Augmented Dickey-Fuller test statistic - 2.483165 0.01373</p> <p>Test</p> <table border="0"> <tr><td>critical</td><td>1%</td><td>-</td></tr> <tr><td>values:</td><td>level</td><td>3.920350</td></tr> <tr><td></td><td>5%</td><td>-</td></tr> <tr><td></td><td>level</td><td>3.065585</td></tr> <tr><td></td><td>10%</td><td>-</td></tr> <tr><td></td><td>level</td><td>2.673459</td></tr> </table>	critical	1%	-	values:	level	3.920350		5%	-		level	3.065585		10%	-		level	2.673459	<p>Null Hypothesis: DFP has a unit root Exogenous: Constant, Linear Trend Lag Length: 0 (Automatic - based on SIC, maxlag=3) (7)</p> <hr/> <p style="text-align: right;">t-Statistic Prob.*</p> <hr/> <p>Augmented Dickey-Fuller test statistic - 2.975911 0.01678</p> <p>Test</p> <table border="0"> <tr><td>critical</td><td>1%</td><td>-</td></tr> <tr><td>values:</td><td>level</td><td>4.667883</td></tr> <tr><td></td><td>5%</td><td>-</td></tr> <tr><td></td><td>level</td><td>3.733200</td></tr> <tr><td></td><td>10%</td><td>-</td></tr> <tr><td></td><td>level</td><td>3.310349</td></tr> </table>	critical	1%	-	values:	level	4.667883		5%	-		level	3.733200		10%	-		level	3.310349
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	level	3.310349																																																						
<p>Null Hypothesis: DDE has a unit root Exogenous: None Lag Length: 0 (Automatic - based on SIC, maxlag=3) (12)</p> <hr/> <p style="text-align: right;">t-Statistic Prob.*</p> <hr/> <p>Augmented Dickey-Fuller test statistic 4.053398 0.0005</p> <p>Test</p> <table border="0"> <tr><td>critical</td><td>1%</td><td>-</td></tr> <tr><td>values:</td><td>level</td><td>2.717511</td></tr> <tr><td></td><td>5%</td><td>-</td></tr> <tr><td></td><td>level</td><td>1.964418</td></tr> <tr><td></td><td>10%</td><td>-</td></tr> </table>	critical	1%	-	values:	level	2.717511		5%	-		level	1.964418		10%	-	<p>Null Hypothesis: DDE has a unit root Exogenous: Constant Lag Length: 0 (Automatic - based on SIC, maxlag=3) (11)</p> <hr/> <p style="text-align: right;">t-Statistic Prob.*</p> <hr/> <p>Augmented Dickey-Fuller test statistic 4.337733 0.0045</p> <p>Test</p> <table border="0"> <tr><td>critical</td><td>1%</td><td>-</td></tr> <tr><td>values:</td><td>level</td><td>3.920350</td></tr> <tr><td></td><td>5%</td><td>-</td></tr> <tr><td></td><td>level</td><td>3.065585</td></tr> <tr><td></td><td>10%</td><td>-</td></tr> </table>	critical	1%	-	values:	level	3.920350		5%	-		level	3.065585		10%	-	<p>Null Hypothesis: DDE has a unit root Exogenous: Constant, Linear Trend Lag Length: 3 (Automatic - based on SIC, maxlag=3) (10)</p> <hr/> <p style="text-align: right;">t-Statistic Prob.*</p> <hr/> <p>Augmented Dickey-Fuller test statistic - 2.734530 0.02411</p> <p>Test</p> <table border="0"> <tr><td>critical</td><td>1%</td><td>-</td></tr> <tr><td>values:</td><td>level</td><td>4.886426</td></tr> <tr><td></td><td>5%</td><td>-</td></tr> <tr><td></td><td>level</td><td>3.828975</td></tr> <tr><td></td><td>10%</td><td>-</td></tr> </table>	critical	1%	-	values:	level	4.886426		5%	-		level	3.828975		10%	-									
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	level	3.828975																																																						
	10%	-																																																						

level 1.605603	level 2.673459	level 3.362984
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Null Hypothesis: E has a unit root Exogenous: Constant, Linear Trend Lag Length: 2 (Automatic - based on SIC, maxlag=3)		
	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-5.125761	0.0052
Test critical values:	1% level	-4.728363
	5% level	-3.759743
	10% level	-3.324976
Null Hypothesis: E has a unit root Exogenous: Constant Lag Length: 2 (Automatic - based on SIC, maxlag=3)		
	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-4.616725	0.0030
Test critical values:	1% level	-3.959148
	5% level	-3.081002
	10% level	-2.681330
Null Hypothesis: E has a unit root Exogenous: None Lag Length: 2 (Automatic - based on SIC, maxlag=3)		
	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-4.801444	0.0001
Test critical values:	1% level	-2.728252
	5% level	-1.966270
	10% level	-1.605026

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		:	
.90	2005		-
2012			-2
		.101	98
.153	2014		-3
	.378		-4
2012			-5
		.248	246
			-6
		.21	2011
			-7
	.01	2011	
			-8
		.109	2010
,147	148		-9
			-10
		.29	2009
.18	2008		-11
			-12
		.69	59 2014
			-13
	.386	388	2008

.122 121	-14
	-15
.33 34 2011	
.90	-16
.147 137	-17
	-18
.61 2015	
	-19
.32 33 1997	
2012	-20
	.276 277
2011	-21
	.76 77 770
	-22
	.238 2009
.40 2011	-23
	-24
	.144 2007
.246 247	-25
.11	-26
.45	-27

			- 28
		.10 9	1990
.12	1983		- 29
			- 30
		.17 18	2014
			- 31
		.14- 11	1998
			- 32
		.4	2009- 2008
			- 33
		.18 19	2014
.146- 140	2013		- 34
	.1	1912	- 35
			- 36
		.50	2013
			- 37
		.281	2009
.52	2012		- 38
			- 39
		273 272	2010
.66- 56	2010 ITCIST		- 40

	.162	2011	-41
-192		2003	-42
			.196
	.150	2011	-43
.214-210		2001	-44
			-45
		.343	2013
			-46
		.76-73	2006
			-47
		.93	2003
‘psss			-48
		.65	
			-49
		.9	2007
			-50
		.124	2010-2007
	-		-51
		.206	2013
			-52
		.14	2002

.57	2011				-53
					-54
			.33	2006	
				:	
	2016-2015				-1
				.47	
	-	-			-2
			.65	2013-1990	
	2010-2009				-3
				.14	15
	2015-2014				-4
				.44	45
	-2015				-5
			.11	12	2016
	2005-2004				-6
				.114	110
.19	2002				-7
					-8
			.8	2009-2008	
-2008	2009-1989				-9
			.11	2009	

- 2005

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.31 32

2010

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-2

.56 2014

1-<http://www.bavoneg.com> 8:38 11/1/2017

2-ebn-khaldoun.com 12:21 11/2/2017

3-<http://www.alukah.net> 12:45 16/2/2017

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63.....	:
67.....	:
70.....	:
77.....	:
77..... 2015- 1999	:
79..... 2015- 1999	:
81.....2015- 1999	:

84.... 2015-1999	:
84.... 2015- 1999	:
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Reviews

summary:

Taxes contribute to the provision of income to cover all the needs of the State. It is affected by the rate of economic growth through an increase in its revenues, the organization of the economy and the achievement of social balance.

Taxation has a special place in determining economic conditions and working to achieve a positive and sustainable growth rate. It is directly affected by both investment and incentives, which are an effective tool in increasing the economy of the country.

All of this information is derived from the results obtained from the treatment of this subject, and this is through the effect of taxes on the series using the system of reviews, namely the collection of regular and petroleum as well as foreign direct investment. These factors affect economic growth either directly or indirectly, To control the tax revenues and know how to manage them in order to raise the rate of economic growth, especially the status of Algerian economy in general and find alternative to it to reach the primary goal.