

APPENDIX

Table A.1 Complete Empirical Results (With $k+d_{max}$ order)

	Inequality Index			
	GINI	GE	CV	MM
Growth				
Constant	-44.69 (0.8052)	-21.53 (0.9097)	8.48 (0.9683)	-92.56 (0.7264)
Growth{-1}	0.90 (21×10^{-5})	0.92 (38×10^{-5})	0.97 (3×10^{-6})	0.96 (3×10^{-5})
Growth{-2}	0.19 (0.3443)	0.20 (0.3184)	0.25 (0.2159)	0.22 (0.3085)
Growth{-3}				0.01 (0.9600)
INEQ{-1}	-15.93 (0.8507)	-31.09 (0.7754)	-32.29 (0.3216)	-30.64 (0.3748)
INEQ{-2}	-40.40 (0.5671)	-40.85 (0.6610)	12.09 (0.6706)	37.69 (0.3534)
INEQ{-3}				-13.38 (0.6660)
Labor	55.02 (0.0181)	54.11 (0.0203)	58.67 (0.0102)	64.17 (0.0247)
Import	-5.05 (0.2956)	-5.53 (0.2735)	-6.03 (0.2642)	-4.16 (0.4711)
Energy	51.09 (0.0002)	-53.06 (0.0001)	-59.85 (8×10^{-5})	-55.84 (0.0013)
Export	10.60 (0.1288)	11.47 (0.1208)	12.15 (0.1066)	8.55 (0.3149)
Adj. R ²	0.7023	0.7034	0.7098	0.7384
INEQ				
Constant	-0.06 (0.8896)	-0.27 (0.4563)	-2.78 (0.0197)	-1.48 (0.2602)
Growth{-1}	13×10^{-4} (0.0057)	11×10^{-4} (0.0059)	30×10^{-4} (0.0087)	30×10^{-4} (0.0025)
Growth{-2}	-2×10^{-4} (0.6941)	-1×10^{-4} (0.7677)	-4×10^{-4} (0.6986)	-2×10^{-4} (0.8408)
Growth{-3}				3×10^{-4} (0.7533)
INEQ{-1}	0.55 (0.0102)	0.59 (0.0046)	0.69 (0.0002)	0.69 (0.0005)
INEQ{-2}	0.08 (0.6567)	0.20 (0.2768)	0.29 (0.0649)	-0.04 (0.8608)
INEQ{-3}				0.14 (0.3607)
Labor	0.04 (0.4456)	0.06 (0.1901)	0.34 (0.0085)	0.28 (0.0502)
Import	-0.01 (0.6394)	-26×10^{-4} (0.7852)	0.01 (0.8071)	-0.02 (0.5638)
Energy	-0.04 (0.3039)	-0.03 (0.2216)	-0.06 (0.4643)	-0.13 (0.1432)
Export	0.01 (0.4290)	48×10^{-4} (0.7900)	-0.04 (0.3821)	0.01 (0.8204)
Adj. R ²	0.9122	0.8893	0.9555	0.9477

Note: 1. P-value in Parentheses and number in {} is lag length.

2. $k+d=2$ as GINI, GE and CV are used as inequality indices; $k+d=3$ as MM is used as inequality index because the integrated order of MM is 2.