

論文摘要

本文援引 Chang and Coulson (2001) 之實證模型設定，藉由向量自我迴歸模型，將全球景氣、全球產業、大陸與台灣景氣之特性排除後，獨立出兩岸產業衝擊效果，分析台灣與大陸兩岸產業間之互動關係。本研究所使用之資料為製造業與非製造業兩種產業之就業人數季資料，涵蓋範圍為 1994 年第一季至 2005 年第三季。實證研究發現，台灣與大陸產業間互動情形大致呈現大陸產業影響台灣產業，而台灣產業對於大陸產業之影響力則較弱。其中，大陸製造業因供給面衝擊，將受台灣製造業所替代；大陸非製造業則因需求面衝擊，而與台灣非製造業呈現互補現象。台灣製造業短期下因需求面衝擊，將被大陸製造業所替代，然而長期卻能轉型與大陸製造業並存發展；台灣非製造業則因規模限制，將受大陸非製造業替代。最後，大陸產業對於台灣經濟之反應為負向，而台灣產業受到大陸整體衝擊時，卻因需求外溢效果呈現正向關係，然而長期下，大陸之磁吸作用將不利於台灣非製造業發展。

關鍵詞：中國大陸、台灣、產業互動

JEL 分類號：F15、L16、L60、R11

Abstract

This paper applies the model established by Chang and Coulson (2001) to investigate the interaction of industries across the Taiwan strait. This paper constructs a vector autoregression model in an attempt to isolate the shocks of the world, industry, China and Taiwan which may have an influence on industries between Taiwan and China. Data are quarterly employment series for manufacturing sector and non-manufacturing sector from 1994 Q1 to 2005 Q3. The results of this study are that China industries has a larger influence on Taiwan industries. Because of the supply shock, Taiwan manufacturing sector has a negative impact on China manufacturing sector. In contrast to the manufacturing case, there is a complementary relationship between non-manufacturing sector due to the demand shift effect. Taiwan manufacturing sector is substituted by China manufacturing sector in the short run, but there is a positive effect in the long run owing to the structural change in Taiwan. Without the advantage in economics of scale, Taiwan manufacturing industry is also substituted by China non-manufacturing sector. Finally, business cycle in Taiwan has a negative influence on China industries, and a shock in China has a positive impact on Taiwan industries from the demand spillover effect. However, the impact will be harmful for the development of Taiwan non-manufacturing sector in the long run.

Keywords: China, Taiwan, interaction of industries.

JEL Classifications: F15, L16, L60, R11.