



Research article

China and deglobalization of the world economy

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Supplementary

Appendix

Table A1. Lag-order selection criteria.

Lag	LL	LR	df	p	FPE	AIC	HQIC	SBIC
0	-37.6797				1.14743	2.97536	2.9893	3.82375
1	34.9268	145.21	1	0.000	0.004652	-2.53283	-2.58496	-2.43685
2	48.3521	18.851*	1	0.001	0.003312*	-2.87324*	-2.83144*	-2.72887*
3	41.2329	1.7616	1	0.184	0.003348	-2.86487	-2.80833	-2.67852
4	41.8358	1.2858	1	0.272	0.00346	-2.83352	-2.76385	-2.59158

Note: *optimal lag, Endogenous: gdpn, Exogenous: _cons.

Lag	LL	LR	df	p	FPE	AIC	HQIC	SBIC
0	-22.9462				0.345855	1.77379	1.78886	1.82179
1	32.9636	111.82*	1	0.000	0.0059897*	-2.2936*	-2.26586*	-2.19761*
2	33.6551	0.18316	1	0.669	0.006325	-2.22631	-2.18349	-2.88233
3	33.5475	0.98477	1	0.321	0.006576	-2.18871	-2.13162	-1.99673
4	33.7971	0.49917	1	0.480	0.006966	-2.13312	-2.06176	-1.89315

Note: *optimal lag, Endogenous: fdiinf, Exogenous: _cons.

Lag	LL	LR	df	p	FPE	AIC	HQIC	SBIC
0	-33.1133				0.732766	2.52691	2.54118	2.57491
1	-20.4687	25.289*	1	0.000	0.309358*	1.66435*	1.69289*	1.76034*
2	-19.8183	1.3008	1	0.254	0.31768	1.69825	1.73306	1.83423
3	-19.0549	1.5267	1	0.217	0.32371	1.70777	1.76486	1.89975
4	-19.0174	0.07503	1	0.784	0.348372	1.77907	1.85042	2.01904

Note: *optimal lag, Endogenous: fdiout, Exogenous: _cons.

Lag	LL	LR	df	p	FPE	AIC	HQIC	SBIC
0	2.1342				0.053956	-0.081735	-0.067464	-0.033741
1	26.3025	48.398*	1	0.000	0.009679*	-1.80019*	-1.77165*	-1.7042*
2	26.4419	0.27865	1	0.598	0.010323	-1.73643	-1.69362	-1.59245
3	26.9856	0.9275	1	0.336	0.010755	-1.69671	-1.63963	-1.50474
4	28.3717	2.9321	1	0.087	0.010412	-1.73124	-1.65988	-1.49127

Note: *optimal lag, Endogenous: exp, Exogenous: _cons.

Lag	LL	LR	df	p	FPE	AIC	HQIC	SBIC
0	3.78604				0.047634	-0.206373	-0.192102	-0.15838
1	23.8685	48.165*	1	0.000	0.011591*	-1.61989*	-1.59135*	-1.5239*
2	24.2024	0.66771	1	0.414	0.012186	-1.57055	-1.52773	-1.42657
3	24.2109	0.81785	1	0.896	0.013131	-1.49711	-1.44002	-1.30513
4	24.3543	0.28683	1	0.592	0.014021	-1.43365	-1.3623	-1.19369

Note: *optimal lag, Endogenous: imp, Exogenous: _cons.

Lag	LL	LR	df	p	FPE	AIC	HQIC	SBIC
0	-3.38773				0.081039	-0.325017	-0.339288	-0.373011
1	20.6995	48.174*	1	0.000	0.014658*	-1.38515*	-1.3566*	-1.28916*
2	21.5884	1.7779	1	0.182	0.014789	-1.37692	-1.33411	-1.23294
3	22.1565	1.1362	1	0.286	0.015289	-1.34493	-1.28784	-1.15295
4	22.1987	0.08435	1	0.771	0.016448	-1.27398	-1.20262	-1.03401

Note: *optimal lag, Endogenous: fva, Exogenous: _cons.



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