
基于 VAR 模型对我国第三产业发展与经济增长关系的实证分 析

摘 要

由于当前第三产业是我国产业结构中发展速度最快的产业，扮演着越来越重要的角色，因此十分有必要对我国第三产业与经济增长做理论上的分析，从而指导实践.本文从国家统计局网站上搜集到衡量我国经济状况和第三产业发展的指标，所选时间序列数据为 1980 年-2019 年.

使用 Eviews 软件中的操作指令，完成对第三产业的发展和经济增长的分析.文章中将从 6 个维度：平稳性分析，协整检验，Granger 因果检验，脉冲响应分析，方差分解,建立 VAR 模型，展开研究，发现两者间有着长期稳定的均衡关系且第三产业对经济增长有强烈的促进作用，经济增长对第三产业增长有单向的格兰杰因果关系.作出分析后对促进我国经济和第三产业发展提出了政策建议.

关键字：GDP ,第三产业,VAR 模型

Abstract

On account of the service sector is nowadays the fastest development domain in China's industrial structure and plays an increasingly crucial part, it is indispensable to do a theoretical analysis of China's tertiary industry and economic gain to guide practice. This paper gathered from the State Statistics Bureau website to representative the index of our country pecuniary condition and the development of the tertiary industry, the choosed time series information is 2000-2019.

Adopting the operational order in the Eviews software. In order to complete the analysis of the development of the tertiary industry and economic growth. the article will analyze from six dimensions: stationarity analysis, cointegration test, Granger causality test, impulse response analysis, VAR decomposition, establishment of var model, and research. The article discover that there is a long-term jarless equilibrium relationship between the two. The service sector has a intense facilitate function of economic growth . They have a nonreversing cause and effect.

After the analysis, policy suggestions are put forward to promote the development of China's economy and the tertiary industry.

Key words: GDP, Tertiary Industry, VAR model

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