

学校编码: 10384

分类号_____密级_____

学号: 15420080150261

UDC _____

廈門大學

博 士 学 位 论 文

我国居民消费行为的计量分析及对策选择

The Econometric Analysis and Countermeasures Choice of
Residents' Consumption Behavior in China

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专业名称: 统计学

论文提交日期: 2011年4月

论文答辩时间: 2011年6月

学位授予日期: 2011年 月

答辩委员会主席: _____

评 阅 人: _____

2011年4月

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摘要

消费、投资和净出口被誉为拉动经济增长的“三驾马车”。其中，消费是经济发展的原动力。当前，我国城乡居民消费倾向偏低，居民消费结构升级受阻，消费增长难以持续，扩大国内居民消费需求已成为推动国民经济持续、健康发展的决定性因素。因此，研究转型经济中的我国居民消费行为，掌握其变化的规律性与特异性，提出引导居民消费的适宜政策，对于实现新一轮国民经济的可持续增长具有十分重要的意义。

本论文的主要研究方法和研究内容总结如下：

(1) 我国城乡居民消费水平和消费结构的研究。首先，通过采用误差修正模型(ECM)对城乡居民收入与消费之间的关系进行实证分析，试图发现城镇和乡村居民各自收入和消费之间是否存在着长期均衡关系；其次，采用扩展性支出模型(ELES)分别对城乡居民消费结构的截面数据进行了实证分析；最后，利用 Panel Data 模型对我国 31 个省份(港澳台除外)城乡居民的消费支出及其不同收入来源(工薪收入、经营性收入、财产性收入和转移性收入)之间的影响关系进行了实证分析。

(2) 城乡居民消费与经济增长之间关系的研究。利用 STR(Smooth Transition Regression)非线性模型对我国城乡居民消费与经济增长之间的依存关系进行实证分析，试图发现城乡居民消费与经济增长之间的复杂联动关系。

(3) 我国城乡居民消费增长影响因素的研究。我们主要利用半参数模型(Semiparametric Regression Model)对城乡居民消费及其影响因素指标的省际面板数据进行了实证分析。同时，为检验和比较半参数模型估计的有效性，我们也采用面板数据参数模型进行了分析，并对两种方法运算结果进行了比较分析。

论文得出的主要结论总结如下：

(1) 通过对城镇和农村居民收入与消费之间协整关系的实证分析，可以发现我国城镇和乡村居民各自收入和消费之间存在着长期的均衡关系。经济的增长可以增加我国居民收入的增加，收入的增加又可以带动消费的增长。同时，消费也是拉动经济增长的重要力量，消费需求不足会严重影响国民经济的健康发展。为了提高我国城乡居民的生活水平就必须采取积极措施，增加居民收入，从而刺激

和扩大城乡居民的消费需求。

(2)通过对城乡居民消费结构变化状况分析, 结果发现: 中国城镇居民用于交通通讯、文化娱乐和其他商品和服务的收入弹性大于 1, 说明城镇居民对这些商品和服务的需求增长率高于收入增长率, 这些商品消费支出对收入变化非常敏感。另外, 家庭用品、食品和居住的需求收入弹性也较高, 说明城镇居民对此类需求也比较强烈; 对于农村居民而言, 食品需求收入弹性最低, 说明表示农村居民已基本彻底解决温饱问题进入小康社会。交通通信和教育文化娱乐两项需求收入弹性均大于 1, 说明在这些商品的消费上农村居民的需求逐渐旺盛, 显示出随着农民收入的提高, 这些商品也已成为成为农村居民消费的热点。

(3)收入是影响城乡居民消费的最主要因素, 我们通过把居民收入分成几个不同来源渠道进行实证分析, 结果发现: 对于城镇居民而言, 工薪收入的消费效应最大, 也就是说, 相比较其他收入来源, 增加工资收入能够更加显著的提高城镇居民的消费率; 转移性收入的消费效应较大, 而经营性收入和财产性收入的消费效应较小; 而对于农村居民而言, 工薪性收入同样也是影响居民消费最大的收入渠道; 经营性收入也显著影响到农村居民的消费; 和城市居民一样, 财产性收入对消费增长的影响并不显著。

(4)在线性假设条件下, 仅存在从农村居民消费到经济增长的单向 Granger 因果关系, 即农村居民消费水平的提高可以促进经济增长。但是, 经济增长并不反映农村居民消费水平的提高。我们通过建立非线性 STR 模型, 得到农村居民消费与经济增长之间存在更加复杂的相互影响机制。

(5)通过利用半参数回归模型分析城乡居民消费增长影响因素, 结果发现: 对于农村居民而言, 滞后一期农村居民消费支出水平、农村居民收入水平、经济增长和财政社会救济支出额对农村居民消费均产生正面影响; 财政农林水事务支出额和农村居民收入基尼系数则从反方向影响农村居民消费水平的提高; 而对于城镇居民来讲, 滞后一期城镇居民消费支出、城镇居民收入、通货膨胀率、教育消费支出、居住消费支出和医疗消费支出对城镇居民消费水支出产生正面影响; 城镇居民收入差距(基尼系数)与居民消费则呈负相关关系。

关键词: 消费水平; 消费结构; 面板参数模型; STR 模型; 半参数回归模型

Abstract

Consumption, investment and net exports are the troika for economic growth. Among them, the consumption is deemed to the driving force for economic development. Currently, there exist some problems in the country's economic life, which are as follows: the low consumption tendency of Chinese urban and rural residents, the residents' consumption structure upgrade is obstructed and consumption growth is unsustainable. Expanding domestic demand has become the decisive factor of promoting national economy sustainable and healthy development. Therefore, studying residents' consuming behavior in our economic transition, grasping the change regularity and specificity of residents' consumer behaviors, and put forward the suitable policy guiding residents' consumption all have important significances for achieving the new national sustainable economic growth.

The main methods and contents in this thesis are summarized as follows:

(1) The study on consumption level and the consumption structure of China's urban and rural residents. Firstly, by adopting error correction model (ECM) to make an empirical analysis on the relationship between income and consumption conducts of urban and rural residents, we found that there exists a long-run equilibrium relationship between income and consumption of urban and rural residents; Secondly, we adopt expanded linear expenditure system model (ELES) respectively make an empirical analysis on the consumption structure of urban and rural residents with sectional data; Finally, we carried out an empirical analysis on the relations between urban and rural residents' consumption expenditure and different income sources (Working income, business income, property income and transferability income) with Panel Data Model excepting for Hong Kong, Macao and Taiwan.

(2) We carried out an empirical analysis on the dependent relation between urban and rural residents' consumption and economic growth with Smooth Transit Regression Model (STR), and the results of the study indicated that the STR model can fitted the complex linkage relationship between urban and rural residents' consumption and the economic growth well.

(3) Study on the factors impacting China's urban and rural residents' consumption growth. We mainly used semiparametric regression model to carry out an empirical analysis on urban and rural residents' consumption and its influence factors with provincial panel data. At the same time, in order to inspect and compare the effectiveness of the semiparameter regression model estimate, we also used panel data

model to carry out an analysis and made an summary on the comparision and analysis of the above-mentioned two methods operation.

The main conclusions obtained are as follows:

(1)Through the empirical analysis on the co-integration relationship between the urban and rural residents' income and consumption, we found that there exists a long-run equilibrium relationship between income and consumption of urban and rural residents. Economic growth can increase household income, and increased income can also promote consumption growth. Consumption is also the important power stimulating economic growth, and inadequate consumption demand will seriously affect the healthy development of the national economy. In order to improve the living standards of our urban and rural residents, we must take active measures to stimulate and expand the consumption demand of urban and rural residents.

(2)Through analyzing the change status of urban and rural residents consumption structure, we discovered that the income elasticity of traffic communication and cultural entertainment and other goods and services of China's urban residents are greater than 1, which indicators that the growth rate of demand quantity of the above-mentioned goods and services are greater than that of income. In addition, household products, food and living also have high demand-income elastic, which indicator that urban residents also have intense demand on them. For rural residents is concerned, the demand elastic of food is the lowest, which indicators that rural residents have thoroughly solve the problem of food and clothing and enter into well-off society. The elasticity of demand of traffic communication and education cultural entertainment are larger than 1, which indicates that rural residents have gradually exuberant demand on above-mentioned two items. With peasants' income increase, these goods has also become the hotspots of rural resident's consumption.

(3)Income is the most important factor impacting urban and rural residents' consumption. Through dividing the residents' income into several different sources, we carried out an empirical analysis and discovied that, first of all, for urban residents are concerned, the consumption effect of working income is the maximum, i.e., compared to other sources of income, increasing wage income can be more significant improvement town residents' consumption rate; Secondly, for rural residents is concerned, working income is also an income channel affecting residents' consumption. The increase of business income can significantly affect the rural residents' consumption; Property income affecting on consumption growth is not

significant, which is as that of urban residents.

(4) Under linear assumption, there only exists an one-way Granger causality relation between rural consumer and economic growth. Namely, the increase of rural residents' consumption level can promote economic growth. However, economic growth is not reflected the increase of rural residents' consumption level. Through establishing nonlinear STR(Smooth Transition Regression) model, we get more complex interaction mechanism between rural residents' consumption and economic growth.

(5) Through analyzing the factors impacting urban and rural residents' consumption growth by semiparametric regression model, we get below finds: First, lag-issue rural residents' consumption level, rural residents' income level, economic growth and social relief expenditure have all positive effect on rural consumption level. The expenditure of agriculture, forestry and water conservancy affairs and the GINI coefficient of rural residents' income distribution restrict the raise of consumer spending level of the rural residents; Secondly, lag-issue urban consumption expenditure, urban residents' income, inflation rate, education expenditure, living consumption expenditure and medical consumption expenditure have a positive effect on urban consumption; However, the relation between the GINI coefficient of Urban residents income and private consumption is negative.

Key words: Consumption Level; Consumption Structure; Panel Data Model; STR Model; Semi-parametric Regression Model

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