CARBON DIOXIDE EMISSIONS, GROSS DOMESTIC PRODUCT AND ENERGY CONSUMPTION: EFFECT OF THE KYOTO PROTOCOL

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CONTENTS

ABBREVATIONS

AIC	: Akaike Information Criteria
ARDL	: Autoregressive Distributed Lag
BDD	: Banerjee, Dolado and Mestre
BEW	: Block Exogeneity Wald
CO	: Breusch-Godfrey Serial Correlation LM Test
CO2	: Carbon dioxide emissions
CS	: Coal Consumption
CSQM	: Cusum Square Test
CSSM	: Cusum Test
C.V.	: Critical Value
D.V.	: Dependent Variable
ECM	: Error Correction Model
EI.	: Eigenvalue
EKC	: Environmental Kuznets Curve
ENC	: Energy consumption
EXCL.	: Excluded
FPE	: Final Prediction Error
GDP	: Gross domestic per capita
HE	: Heteroscedasticity Test Breusch-Pagan-Godfrey
HQ	: Hannan-Quinn Information Criterion
IRRA	: Impulse Response Analysis
JCT	: Johansen Cointegration Test
LR	: Sequential modified LR test statistic
LRR	: Long run results
MAX. ER.	: Maximum Eigenvalue

MG : Mean Group
NARDL : Non-linear Autoregressive Distributed Lag
NO : Normality Test
PB. : Probability
PER. : Period
PMG : Pooled Mean Group
PSS : Pesaran, Shin and Smith
RE : Ramsey Reset Test
SC : Schwarz information criterion
SQ : Square of gross domestic per capita
SRR : Short run results
TR : Trace
TR. STAT. : Trace Statistics
UCRT : Unrestricted Cointegration Rank Test
UR : Unit Root Test
VAR : Vector Autoregressive Model
VDDA : Variance Decomposition Analysis
VECM : Vector Error Correction Model
VGC : Var Granger Causality
VMSR : VAR Model Stability Results
VRHT : VAR Residual Heteroskedasticity Tests
VRSC : VAR Residual Serial Correlation

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