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openness controlling for macroeconomic and political economy factors Next we confirm that de facto trade openness depends positively on lagged financial openness using similar controls Having empirically established Granger causality we investigate the relative magnitudes of these causality structures using the decomposition test developed in Geweke 1982 Most of the linear feedback between trade and financial openness 87% can be accounted for by Granger causality from financial openness to trade openness 53% and from trade to financial openness 34% Simultaneous correlation between the two series accounts for only 13% of the total linear feedback between the two series NBER website

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