

DEDICATION

To my father, mother, brothers, sisters,

And to my all friends,

*Who were very Supportive and helpful throughout the
study.*

With love and respect

ElDood

ACKNOWLEDGEMENT

Firstly, I am most grateful to Allah the All Mighty and the Merciful for His Support assistance, complete health and patience that he gave me to this work.

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ABSTRACT

The aim of this study was to assess the extent of market integration and temporal price behaviors of the Sorghum Sudan.

The study was based on monthly wholesale prices of sorghum in eight market localities namely Gedarif, Omdurman, Kosti, Alobeid, Kadugly, Damazin, Elfashir and Nyala during the period from January 1993 to December 2004.

Two analytical approaches were used: first, the spatial analysis to test for the market integration through the use of the correlation analysis and the modified version of Ravallion's regression analysis co integration procedure method. Second, temporal analysis to defect the extent of fluctuation of the monthly prices and seasonal patterns of sorghum in the Sudan.

The spatial analysis of the sample correlation, supported by the under spectrum analysis of the regression analysis found:

First, Nyala market was separate in the model but integrated only with market ElObeid market since Nyala was the most remote market in the study. The other markets have been connected with each other showing different levels of co integration.

Second demand was more important than supply in determent and driving sorghum prices.

The temporal analysis for Gedarif, Damazin, Omdurman and Elobeid showed that:

First the instability of prices measured by the coefficient of variation were lower in Omdurman and Elobeid (the demand markets) than in Gedarif and Damazin (the supply markets)

Second, the grand seasonal indices were pronounced but unstable and their fluctuation measure had been erratic and unpredictable as depicted by the standard deviation.

Third, the lowest prices of sorghum tended to prevail during harvest months, with minimum market uncertainty as information on the market condition was readily available.

بسم الله الرحمن الرحيم

الخلاصة

تقوم هذه الدراسة بمحاولة تقييم درجة تكامل السوق جغرافياً ومعرفة تقلبات الأسعار خلال الموسم. و أعتد في الدراسة على أسعار الجملة الشهرية للذرة في ثمانية أسواق وهي القضارف، أم درمان، كوستي، الأبيض، كادقلي، الدمازين، الفاشر ونيالا خلال الفترة من يناير ١٩٩٣ إلى ديسمبر ٢٠٠٤ م.

واستخدمت طريقتان للتحليل:

أولاً **التحليل المكاني**: أستخدم الإختبار تكامل السوق من خلال مناقشة طريقتين وهي تحليل الإنحدار (طريقة التكامل المشترك) بطريقة رافليون المعدلة بواسطة آخرين.

ثانياً **التحليل الزمني**: أستخدم الإختبار تقلبات الأسعار الشهرية ومؤشر الموسمية وتحليل الأسعار عن طريق معامل الإختلاف وتحليل الأسعار للمكونات المختلفة.

أظهر التحليل المكاني النتائج التالية: أظهر معامل الارتباط نتائج مماثلة لخط الإنحدار ولكن تحليل الإنحدار أظهر مدى أوسع من النتائج:

أ/ يعتبر سوق نيالا معزولاً عن الأسواق الأخرى في الدراسة لأنه أبعد الأسواق والتكلفة العالية للترحيل، أما بقية الأسواق فإنها ترتبط ببعضها البعض في المدى البعيد بدرجات متفاوتة.

ب/ أن مصادر الطلب أهم من مصادر العرض لتحديد وتوجيه أسعار الذرة.

دراسة التحليل الزمني الأسعار لأسواق القضارف، الدمازين، أم درمان والأبيض أظهرت النتائج التالية:

أ/ تقلبات الأسعار أقل في مناطق الإستهلاك (أم درمان، الأبيض مقارنة بمناطق الإنتاج القصارف، الدمازين).

ب/ بتحليل الأسعار للمكونات المختلفة أظهر مؤشر الموسمية أن الإتجاه العام للموسمية واضح ولكنه غير مستقر وتقلبات الأسعار غير منتظمة ولا يمكن توقعها وضح ذلك من خلال الإنحراف المعياري لشهور السنة.

ج/ تسود الأسعار الدنيا لمحصول الذرة خلال شهور الحصاد والتي يتمتع فيها السوق بأقل درجة مخاطرة وإستقرار نسبي ويعزي ذلك لتوفر المعلومات عن حالة وحركة السوق.

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